



ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2025  
OF THE CONDITION AND AFFAIRS OF THE  
JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494.....3494.....NAIC Company Code.....12203.....Employer's ID Number.....22-2824607.....  
(Current) (Prior)  
Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....  
Country of Domicile.....US.....  
Incorporated/Organized.....06/30/1987.....Commenced Business.....09/11/1987.....  
Statutory Home Office.....1160 DUBLIN ROAD, SUITE 400.....COLUMBUS, OH, US 43215.....  
Main Administrative Office.....6641 WEST BROAD STREET, SUITE 300.....  
RICHMOND, VA, US 23230.....804-289-2713.....  
(Telephone)  
Mail Address.....P.O. BOX 27648.....RICHMOND, VA, US 23261.....  
Primary Location of Books and  
Records.....6641 WEST BROAD STREET, SUITE 300.....  
RICHMOND, VA, US 23230.....804-289-2713.....  
(Telephone)  
Internet Website Address.....WWW.JAMESRIVERINS.COM.....  
Statutory Statement Contact.....PATRICIA AILEEN SELLS.....804-289-2711.....  
(Telephone)  
ACCOUNTING@FALLSLAKEINS.COM.....804-420-1059.....  
(E-Mail) (Fax)

OFFICERS  
TODD RANDELL SUTHERLAND#, PRESIDENT.....PATRICIA AILEEN SELLS, TREASURER AND CONTROLLER.....  
TIMOTHY SEAN MACALEESE, SVP AND CFO.....SARAH CASEY DORAN, CHAIRPERSON OF THE BOARD.....  
OTHER  
PAMELA LLULL, SECRETARY.....CHERYL FRISCIA#, ASSISTANT SECRETARY.....  
DONALD TODD HIERMAN, ASSISTANT SECRETARY.....

DIRECTORS OR TRUSTEES  
JUSTIN AKIRA ZAHARRIS#.....TODD RANDELL SUTHERLAND#.....  
SARAH CASEY DORAN.....ANGELA JENKINS BURNETT.....  
TIMOTHY SEAN MACALEESE.....

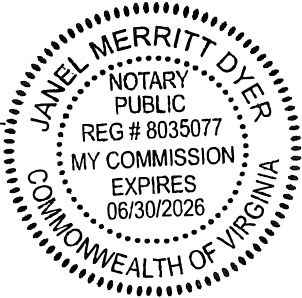
State of VIRGINIA.....  
County of HENRICO.....SS

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

x x x   
TODD RANDELL SUTHERLAND PATRICIA AILEEN SELLS TIMOTHY SEAN MACALEESE  
PRESIDENT TREASURER & CONTROLLER SVP & CFO

Subscribed and sworn to before me  
this 3rd day of  
February, 2026

x



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

ASSETS

|                      |                                                                                                                                                                  | Current Year  |                    |                                   | Prior Year          |
|----------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--------------------|-----------------------------------|---------------------|
|                      |                                                                                                                                                                  | 1             | 2                  | 3                                 | 4                   |
|                      |                                                                                                                                                                  | Assets        | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1.                   | Bonds (Schedule D).....                                                                                                                                          | 1,272,357,069 | 0                  | 1,272,357,069                     | 1,038,222,035       |
| 2.                   | Stocks (Schedule D):                                                                                                                                             |               |                    |                                   |                     |
| 2.1                  | Preferred stocks.....                                                                                                                                            | 37,879,057    | 0                  | 37,879,057                        | 37,098,484          |
| 2.2                  | Common stocks.....                                                                                                                                               | 52,943,541    | 0                  | 52,943,541                        | 53,978,135          |
| 3.                   | Mortgage loans on real estate (Schedule B):                                                                                                                      |               |                    |                                   |                     |
| 3.1                  | First liens.....                                                                                                                                                 | 0             | 0                  | 0                                 | 0                   |
| 3.2                  | Other than first liens.....                                                                                                                                      | 0             | 0                  | 0                                 | 0                   |
| 4.                   | Real estate (Schedule A):                                                                                                                                        |               |                    |                                   |                     |
| 4.1                  | Properties occupied by the company (less \$.....0 encumbrances).....                                                                                             | 0             | 0                  | 0                                 | 0                   |
| 4.2                  | Properties held for the production of income (less \$.....0 encumbrances).....                                                                                   | 0             | 0                  | 0                                 | 0                   |
| 4.3                  | Properties held for sale (less \$.....0 encumbrances).....                                                                                                       | 0             | 0                  | 0                                 | 0                   |
| 5.                   | Cash (\$.....64,202,061, Schedule E - Part 1), cash equivalents (\$.....77,408,166, Schedule E - Part 2) and short-term investments (\$.....0, Schedule DA)..... | 141,610,227   | 0                  | 141,610,227                       | 300,711,276         |
| 6.                   | Contract loans (including \$.....0 premium notes).....                                                                                                           | 0             | 0                  | 0                                 | 0                   |
| 7.                   | Derivatives (Schedule DB).....                                                                                                                                   | 0             | 0                  | 0                                 | 0                   |
| 8.                   | Other invested assets (Schedule BA).....                                                                                                                         | 18,236,159    | 0                  | 18,236,159                        | 22,334,935          |
| 9.                   | Receivables for securities.....                                                                                                                                  | 10,660,090    | 0                  | 10,660,090                        | 6,888,160           |
| 10.                  | Securities lending reinvested collateral assets (Schedule DL).....                                                                                               | 0             | 0                  | 0                                 | 0                   |
| 11.                  | Aggregate write-ins for invested assets.....                                                                                                                     | 0             | 0                  | 0                                 | 0                   |
| 12.                  | Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                                         | 1,533,686,143 | 0                  | 1,533,686,143                     | 1,459,233,025       |
| 13.                  | Title plants less \$.....0 charged off (for Title insurers only).....                                                                                            | 0             | 0                  | 0                                 | 0                   |
| 14.                  | Investment income due and accrued.....                                                                                                                           | 9,385,762     | 0                  | 9,385,762                         | 7,319,424           |
| 15.                  | Premiums and considerations:                                                                                                                                     |               |                    |                                   |                     |
| 15.1                 | Uncollected premiums and agents' balances in the course of collection.....                                                                                       | 199,509,549   | 14,291,512         | 185,218,037                       | 215,361,364         |
| 15.2                 | Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....                  | 0             | 0                  | 0                                 | 0                   |
| 15.3                 | Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....                                                               | 0             | 0                  | 0                                 | 0                   |
| 16.                  | Reinsurance:                                                                                                                                                     |               |                    |                                   |                     |
| 16.1                 | Amounts recoverable from reinsurers.....                                                                                                                         | 191,618,379   | 0                  | 191,618,379                       | 201,674,513         |
| 16.2                 | Funds held by or deposited with reinsured companies.....                                                                                                         | 976,704,066   | 0                  | 976,704,066                       | 967,578,910         |
| 16.3                 | Other amounts receivable under reinsurance contracts.....                                                                                                        | 0             | 0                  | 0                                 | 0                   |
| 17.                  | Amounts receivable relating to uninsured plans.....                                                                                                              | 0             | 0                  | 0                                 | 0                   |
| 18.1                 | Current federal and foreign income tax recoverable and interest thereon.....                                                                                     | 8,794,661     | 0                  | 8,794,661                         | 20,842,786          |
| 18.2                 | Net deferred tax asset.....                                                                                                                                      | 19,755,278    | 5,216,124          | 14,539,154                        | 14,748,050          |
| 19.                  | Guaranty funds receivable or on deposit.....                                                                                                                     | 0             | 0                  | 0                                 | 0                   |
| 20.                  | Electronic data processing equipment and software.....                                                                                                           | 0             | 0                  | 0                                 | 0                   |
| 21.                  | Furniture and equipment, including health care delivery assets (\$.....0).....                                                                                   | 0             | 0                  | 0                                 | 0                   |
| 22.                  | Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                                      | 0             | 0                  | 0                                 | 0                   |
| 23.                  | Receivables from parent, subsidiaries and affiliates.....                                                                                                        | 18,787,500    | 0                  | 18,787,500                        | 37,814,241          |
| 24.                  | Health care (\$.....0) and other amounts receivable.....                                                                                                         | 0             | 0                  | 0                                 | 0                   |
| 25.                  | Aggregate write-ins for other-than-invested assets.....                                                                                                          | 12,451,840    | 5,247,317          | 7,204,523                         | 9,307,636           |
| 26.                  | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....                                                  | 2,970,693,178 | 24,754,953         | 2,945,938,225                     | 2,933,879,949       |
| 27.                  | From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                                     | 0             | 0                  | 0                                 | 0                   |
| 28.                  | Total (Lines 26 and 27).....                                                                                                                                     | 2,970,693,178 | 24,754,953         | 2,945,938,225                     | 2,933,879,949       |
| Details of Write-Ins |                                                                                                                                                                  |               |                    |                                   |                     |
| 1101.                | .....                                                                                                                                                            | 0             | 0                  | 0                                 | 0                   |
| 1102.                | .....                                                                                                                                                            | 0             | 0                  | 0                                 | 0                   |
| 1103.                | .....                                                                                                                                                            | 0             | 0                  | 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.                | DEDUCTIBLE RECOVERABLE.....                                                                                                                                      | 7,740,458     | 5,247,317          | 2,493,141                         | 2,212,374           |
| 2502.                | CLAIMS RECEIVABLES.....                                                                                                                                          | 2,584,914     | 0                  | 2,584,914                         | 4,328,712           |
| 2503.                | OTHER RECEIVABLE.....                                                                                                                                            | 892,565       | 0                  | 892,565                           | 1,103,116           |
| 2598.                | Summary of remaining write-ins for Line 25 from overflow page.....                                                                                               | 1,233,903     | 0                  | 1,233,903                         | 1,663,434           |
| 2599.                | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....                                                                                                  | 12,451,840    | 5,247,317          | 7,204,523                         | 9,307,636           |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                      |                                                                                                                                                                                                                                                                                                                              |  | 1             | 2             |
|----------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|---------------|---------------|
|                      |                                                                                                                                                                                                                                                                                                                              |  | Current Year  | Prior Year    |
| 1.                   | Losses (Part 2A, Line 35, Column 8).....                                                                                                                                                                                                                                                                                     |  | 616,697,820   | 599,038,431   |
| 2.                   | Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....                                                                                                                                                                                                                          |  | 87,163,862    | 110,896,713   |
| 3.                   | Loss adjustment expenses (Part 2A, Line 35, Column 9).....                                                                                                                                                                                                                                                                   |  | 225,708,455   | 216,932,291   |
| 4.                   | Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                                                   |  | 1,555,432     | 4,209,440     |
| 5.                   | Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                                                     |  | 0             | 0             |
| 6.                   | Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                                                   |  | 0             | 0             |
| 7.1                  | Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                                                                                                                                                                                                        |  | 0             | 0             |
| 7.2                  | Net deferred tax liability.....                                                                                                                                                                                                                                                                                              |  | 0             | 0             |
| 8.                   | Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                                                   |  | 0             | 0             |
| 9.                   | Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....398,155,344 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)..... |  | 134,297,793   | 151,608,188   |
| 10.                  | Advance premium.....                                                                                                                                                                                                                                                                                                         |  | 0             | 0             |
| 11.                  | Dividends declared and unpaid:                                                                                                                                                                                                                                                                                               |  |               |               |
| 11.1                 | Stockholders.....                                                                                                                                                                                                                                                                                                            |  | 0             | 0             |
| 11.2                 | Policyholders.....                                                                                                                                                                                                                                                                                                           |  | 0             | 0             |
| 12.                  | Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                                                                                                                                                                          |  | 138,994,828   | 173,829,993   |
| 13.                  | Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20).....                                                                                                                                                                                                                                        |  | 1,645,023,400 | 1,595,787,120 |
| 14.                  | Amounts withheld or retained by company for account of others.....                                                                                                                                                                                                                                                           |  | 0             | 0             |
| 15.                  | Remittances and items not allocated.....                                                                                                                                                                                                                                                                                     |  | 0             | 0             |
| 16.                  | Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 3 Column 78).....                                                                                                                                                                                                                                 |  | 22,000        | 427,000       |
| 17.                  | Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                                                                                                                                                                                                 |  | 0             | 0             |
| 18.                  | Drafts outstanding.....                                                                                                                                                                                                                                                                                                      |  | 0             | 0             |
| 19.                  | Payable to parent, subsidiaries and affiliates.....                                                                                                                                                                                                                                                                          |  | 258,999       | 47,637        |
| 20.                  | Derivatives.....                                                                                                                                                                                                                                                                                                             |  | 0             | 0             |
| 21.                  | Payable for securities.....                                                                                                                                                                                                                                                                                                  |  | 5,989,014     | 10,685,317    |
| 22.                  | Payable for securities lending.....                                                                                                                                                                                                                                                                                          |  | 0             | 0             |
| 23.                  | Liability for amounts held under uninsured plans.....                                                                                                                                                                                                                                                                        |  | 0             | 0             |
| 24.                  | Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                                                                                                                                                                    |  | 0             | 0             |
| 25.                  | Aggregate write-ins for liabilities.....                                                                                                                                                                                                                                                                                     |  | (432,650,180) | (344,721,798) |
| 26.                  | Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                                                                                                                                                                             |  | 2,423,061,423 | 2,518,740,332 |
| 27.                  | Protected cell liabilities.....                                                                                                                                                                                                                                                                                              |  | 0             | 0             |
| 28.                  | Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                                                     |  | 2,423,061,423 | 2,518,740,332 |
| 29.                  | Aggregate write-ins for special surplus funds.....                                                                                                                                                                                                                                                                           |  | 81,189,705    | 46,813,305    |
| 30.                  | Common capital stock.....                                                                                                                                                                                                                                                                                                    |  | 3,547,500     | 3,547,500     |
| 31.                  | Preferred capital stock.....                                                                                                                                                                                                                                                                                                 |  | 0             | 0             |
| 32.                  | Aggregate write-ins for other-than-special surplus funds.....                                                                                                                                                                                                                                                                |  | 0             | 0             |
| 33.                  | Surplus notes.....                                                                                                                                                                                                                                                                                                           |  | 0             | 0             |
| 34.                  | Gross paid in and contributed surplus.....                                                                                                                                                                                                                                                                                   |  | 266,113,177   | 226,113,177   |
| 35.                  | Unassigned funds (surplus).....                                                                                                                                                                                                                                                                                              |  | 172,026,420   | 138,665,635   |
| 36.                  | Less treasury stock, at cost:                                                                                                                                                                                                                                                                                                |  |               |               |
| 36.1                 | 0 shares common (value included in Line 30 \$.....0).....                                                                                                                                                                                                                                                                    |  | 0             | 0             |
| 36.2                 | 0 shares preferred (value included in Line 31 \$.....0).....                                                                                                                                                                                                                                                                 |  | 0             | 0             |
| 37.                  | Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....                                                                                                                                                                                                                                            |  | 522,876,802   | 415,139,617   |
| 38.                  | Totals (Page 2, Line 28, Col. 3).....                                                                                                                                                                                                                                                                                        |  | 2,945,938,225 | 2,933,879,949 |
| Details of Write-Ins |                                                                                                                                                                                                                                                                                                                              |  |               |               |
| 2501.                | RETROACTIVE REINSURANCE RESERVE CEDED.....                                                                                                                                                                                                                                                                                   |  | (458,981,081) | (396,336,292) |
| 2502.                | DEFERRED CEDING COMMISSION.....                                                                                                                                                                                                                                                                                              |  | 13,051,573    | 17,748,951    |
| 2503.                | FUNDS HELD ON DEPOSIT.....                                                                                                                                                                                                                                                                                                   |  | 7,484,955     | 25,156,889    |
| 2598.                | Summary of remaining write-ins for Line 25 from overflow page.....                                                                                                                                                                                                                                                           |  | 5,794,373     | 8,708,654     |
| 2599.                | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....                                                                                                                                                                                                                                                              |  | (432,650,180) | (344,721,798) |
| 2901.                | SPECIAL SURPLUS FUNDS - RETROACTIVE REINSURANCE.....                                                                                                                                                                                                                                                                         |  | 81,189,705    | 46,813,305    |
| 2902.                | .....                                                                                                                                                                                                                                                                                                                        |  | 0             | 0             |
| 2903.                | .....                                                                                                                                                                                                                                                                                                                        |  | 0             | 0             |
| 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).....                                                                                                                                                                                                                                                              |  | 81,189,705    | 46,813,305    |
| 3201.                | .....                                                                                                                                                                                                                                                                                                                        |  | 0             | 0             |
| 3202.                | .....                                                                                                                                                                                                                                                                                                                        |  | 0             | 0             |
| 3203.                | .....                                                                                                                                                                                                                                                                                                                        |  | 0             | 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            | 2            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------|
|                                                                                                                                                         | Current Year | Prior Year   |
| Underwriting Income                                                                                                                                     |              |              |
| 1. Premiums earned (Part 1, Line 35, Column 4)                                                                                                          | 330,158,488  | 359,129,008  |
| Deductions:                                                                                                                                             |              |              |
| 2. Losses incurred (Part 2, Line 35, Column 7)                                                                                                          | 194,212,693  | 235,941,855  |
| 3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)                                                                                        | 68,162,345   | 76,973,087   |
| 4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)                                                                                     | 95,733,761   | 83,360,373   |
| 5. Aggregate write-ins for underwriting deductions                                                                                                      | 0            | 0            |
| 6. Total underwriting deductions (Lines 2 through 5)                                                                                                    | 358,108,799  | 396,275,315  |
| 7. Net income of protected cells                                                                                                                        | 0            | 0            |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)                                                                                       | (27,950,311) | (37,146,307) |
| Investment Income                                                                                                                                       |              |              |
| 9. Net investment income earned (Exhibit of Net Investment Income, Line 17)                                                                             | 68,809,447   | 78,286,452   |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....23,292 (Exhibit of Capital Gains (Losses))                                     | (785,102)    | 4,697,939    |
| 11. Net investment gain (loss) (Lines 9 + 10)                                                                                                           | 68,024,345   | 82,984,391   |
| Other Income                                                                                                                                            |              |              |
| 12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....1,760,573)                        | (1,760,573)  | (1,025,333)  |
| 13. Finance and service charges not included in premiums                                                                                                | 0            | 0            |
| 14. Aggregate write-ins for miscellaneous income                                                                                                        | 46,573,037   | 4,913,377    |
| 15. Total other income (Lines 12 through 14)                                                                                                            | 44,812,464   | 3,888,044    |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)     | 84,886,498   | 49,726,128   |
| 17. Dividends to policyholders                                                                                                                          | 0            | 0            |
| 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) | 84,886,498   | 49,726,128   |
| 19. Federal and foreign income taxes incurred                                                                                                           | 15,479,607   | 8,647,736    |
| 20. Net income (Line 18 minus Line 19) (to Line 22)                                                                                                     | 69,406,891   | 41,078,392   |
| Capital and Surplus Account                                                                                                                             |              |              |
| 21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)                                                                | 415,139,617  | 382,128,614  |
| 22. Net income (from Line 20)                                                                                                                           | 69,406,891   | 41,078,392   |
| 23. Net transfers (to) from Protected Cell accounts                                                                                                     | 0            | 0            |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(956,403)                                                       | (726,888)    | (3,170,273)  |
| 25. Change in net unrealized foreign exchange capital gain (loss)                                                                                       | 0            | 0            |
| 26. Change in net deferred income tax                                                                                                                   | (1,954,562)  | 374,138      |
| 27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)                                                                       | (1,796,230)  | (5,961,254)  |
| 28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)                                                                      | 405,000      | 690,000      |
| 29. Change in surplus notes                                                                                                                             | 0            | 0            |
| 30. Surplus (contributed to) withdrawn from protected cells                                                                                             | 0            | 0            |
| 31. Cumulative effect of changes in accounting principles                                                                                               | 2,402,974    | 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                                                                                                                                            | 40,000,000   | 0            |
| 33.2 Transferred to capital (stock dividend)                                                                                                            | 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 (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)                                                                     | 0            | 0            |
| 37. Aggregate write-ins for gains and losses in surplus                                                                                                 | 0            | 0            |
| 38. Change in surplus as regards policyholders for the year (Lines 22 through 37)                                                                       | 107,737,185  | 33,011,003   |
| 39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)                                                 | 522,876,802  | 415,139,617  |
| Details of Write-Ins                                                                                                                                    |              |              |
| 0501.                                                                                                                                                   | 0            | 0            |
| 0502.                                                                                                                                                   | 0            | 0            |
| 0503.                                                                                                                                                   | 0            | 0            |
| 0598. Summary of remaining write-ins for Line 5 from overflow page                                                                                      | 0            | 0            |
| 0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)                                                                                         | 0            | 0            |
| 1401. RETROACTIVE REINSURANCE GAIN                                                                                                                      | 43,224,871   | 28,490,019   |
| 1402. OTHER INCOME                                                                                                                                      | 3,348,166    | 5,444,192    |
| 1403. RETROACTIVE REINSURANCE INITIAL LOSS                                                                                                              | 0            | (29,020,834) |
| 1498. Summary of remaining write-ins for Line 14 from overflow page                                                                                     | 0            | 0            |
| 1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)                                                                                        | 46,573,037   | 4,913,377    |
| 3701.                                                                                                                                                   | 0            | 0            |
| 3702.                                                                                                                                                   | 0            | 0            |
| 3703.                                                                                                                                                   | 0            | 0            |
| 3798. Summary of remaining write-ins for Line 37 from overflow page                                                                                     | 0            | 0            |
| 3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)                                                                                        | 0            | 0            |

CASH FLOW

|                                                                                    |                                                                                                            | 1             | 2             |
|------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------|---------------|---------------|
|                                                                                    |                                                                                                            | Current Year  | Prior Year    |
| Cash from Operations                                                               |                                                                                                            |               |               |
| 1.                                                                                 | Premiums collected net of reinsurance.....                                                                 | 324,320,686   | 348,160,474   |
| 2.                                                                                 | Net investment income.....                                                                                 | 59,384,148    | 69,958,275    |
| 3.                                                                                 | Miscellaneous income.....                                                                                  | 44,812,465    | 3,888,043     |
| 4.                                                                                 | Total (Lines 1 to 3).....                                                                                  | 428,517,299   | 422,006,792   |
| 5.                                                                                 | Benefit and loss related payments.....                                                                     | 216,665,574   | 228,306,871   |
| 6.                                                                                 | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                   | 0             | 0             |
| 7.                                                                                 | Commissions, expenses paid and aggregate write-ins for deductions.....                                     | 157,773,950   | 142,226,050   |
| 8.                                                                                 | Dividends paid to policyholders.....                                                                       | 0             | 0             |
| 9.                                                                                 | Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....       | 3,454,774     | 19,951,502    |
| 10.                                                                                | Total (Lines 5 through 9).....                                                                             | 377,894,298   | 390,484,423   |
| 11.                                                                                | Net cash from operations (Line 4 minus Line 10).....                                                       | 50,623,001    | 31,522,369    |
| Cash from Investments                                                              |                                                                                                            |               |               |
| 12.                                                                                | Proceeds from investments sold, matured or repaid:                                                         |               |               |
| 12.1                                                                               | Bonds.....                                                                                                 | 229,007,532   | 393,114,154   |
| 12.2                                                                               | Stocks.....                                                                                                | 10,063,393    | 49,417,502    |
| 12.3                                                                               | Mortgage loans.....                                                                                        | 0             | 0             |
| 12.4                                                                               | Real estate.....                                                                                           | 0             | 0             |
| 12.5                                                                               | Other invested assets.....                                                                                 | 7,575,177     | 27,652,957    |
| 12.6                                                                               | Net gains or (losses) on cash, cash equivalents and short-term investments.....                            | 1,010         | (296)         |
| 12.7                                                                               | Miscellaneous proceeds.....                                                                                | 0             | 3,443,910     |
| 12.8                                                                               | Total investment proceeds (Lines 12.1 to 12.7).....                                                        | 246,647,112   | 473,628,227   |
| 13.                                                                                | Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):         |               |               |
| 13.1                                                                               | Bonds.....                                                                                                 | 457,570,409   | 200,892,187   |
| 13.2                                                                               | Stocks.....                                                                                                | 6,763,201     | 15,739,290    |
| 13.3                                                                               | Mortgage loans.....                                                                                        | 0             | 0             |
| 13.4                                                                               | Real estate.....                                                                                           | 0             | 0             |
| 13.5                                                                               | Other invested assets.....                                                                                 | 4,814,148     | 27,328,864    |
| 13.6                                                                               | Miscellaneous applications.....                                                                            | 8,468,233     | 5,504,967     |
| 13.7                                                                               | Total investments acquired (Lines 13.1 to 13.6).....                                                       | 477,615,991   | 249,465,308   |
| 14.                                                                                | Net increase / (decrease) in contract loans and premium notes.....                                         | 0             | 0             |
| 15.                                                                                | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....                                   | (230,968,879) | 224,162,919   |
| Cash from Financing and Miscellaneous Sources                                      |                                                                                                            |               |               |
| 16.                                                                                | Cash provided (applied):                                                                                   |               |               |
| 16.1                                                                               | Surplus notes, capital notes.....                                                                          | 0             | 0             |
| 16.2                                                                               | Capital and paid in surplus, less treasury stock.....                                                      | 40,000,000    | 0             |
| 16.3                                                                               | Borrowed funds.....                                                                                        | 0             | 0             |
| 16.4                                                                               | Net deposits on deposit-type contracts and other insurance liabilities.....                                | 0             | 0             |
| 16.5                                                                               | Dividends to stockholders.....                                                                             | 0             | 0             |
| 16.6                                                                               | Other cash provided (applied).....                                                                         | (18,755,171)  | (232,143,709) |
| 17.                                                                                | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | 21,244,829    | (232,143,709) |
| 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).....       | (159,101,049) | 23,541,579    |
| 19.                                                                                | Cash, cash equivalents and short-term investments:                                                         |               |               |
| 19.1                                                                               | Beginning of year.....                                                                                     | 300,711,276   | 277,169,697   |
| 19.2                                                                               | End of year (Line 18 plus Line 19.1).....                                                                  | 141,610,227   | 300,711,276   |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: |                                                                                                            |               |               |
| 20.0001.                                                                           |                                                                                                            | 0             | 0             |

UNDERWRITING AND INVESTMENT EXHIBIT  
PART 1 – PREMIUMS EARNED

| Line of Business     |                                                               | 1                                                   | 2                                                                                 | 3                                                                       | 4                                                      |
|----------------------|---------------------------------------------------------------|-----------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------|--------------------------------------------------------|
|                      |                                                               | Net Premiums<br>Written per<br>Column 6, Part<br>1B | Unearned<br>Premiums Dec.<br>31 Prior Year -<br>per Col. 3, Last<br>Year's Part 1 | Unearned<br>Premiums Dec.<br>31 Current Year -<br>per Col. 5<br>Part 1A | Premiums<br>Earned During<br>Year<br>(Cols. 1 + 2 - 3) |
| 1.                   | Fire                                                          | (64,961)                                            | 183,549                                                                           | 134,278                                                                 | (15,690)                                               |
| 2.1                  | Allied lines                                                  | 203,944                                             | 382,059                                                                           | 246,497                                                                 | 339,506                                                |
| 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                                                   | 461                                                                               | 0                                                                       | 461                                                    |
| 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                                                 | 237,067                                             | 311,041                                                                           | 20,320                                                                  | 527,788                                                |
| 9.2                  | Pet insurance plans                                           | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 10.                  | Financial guaranty                                            | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 11.1                 | Medical professional liability – occurrence                   | 33,386                                              | 13,873                                                                            | 13,955                                                                  | 33,304                                                 |
| 11.2                 | Medical professional liability – claims-made                  | 4,906,027                                           | 2,314,250                                                                         | 2,742,811                                                               | 4,477,466                                              |
| 12.                  | Earthquake                                                    | (2,552)                                             | 53,358                                                                            | 22,683                                                                  | 28,123                                                 |
| 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 (group and individual)             | 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                                         | (486,629)                                           | 359,300                                                                           | 33,487                                                                  | (160,816)                                              |
| 17.1                 | Other liability – occurrence                                  | 242,169,785                                         | 111,012,217                                                                       | 102,255,731                                                             | 250,926,271                                            |
| 17.2                 | Other liability – claims-made                                 | 13,063,255                                          | 6,725,113                                                                         | 6,852,055                                                               | 12,936,313                                             |
| 17.3                 | Excess workers' compensation                                  | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 18.1                 | Products liability—occurrence                                 | 26,808,074                                          | 14,747,912                                                                        | 12,808,230                                                              | 28,747,756                                             |
| 18.2                 | Products liability—claims-made                                | 3,467,055                                           | 2,011,205                                                                         | 2,007,289                                                               | 3,470,971                                              |
| 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)         | 649,721                                             | 214,314                                                                           | 270,947                                                                 | 593,088                                                |
| 19.4                 | Other commercial auto liability                               | 19,677,745                                          | 11,596,465                                                                        | 6,121,078                                                               | 25,153,132                                             |
| 21.1                 | Private passenger auto physical damage                        | (3,826)                                             | 0                                                                                 | 0                                                                       | (3,826)                                                |
| 21.2                 | Commercial auto physical damage                               | 783,007                                             | 793,069                                                                           | 51,108                                                                  | 1,524,968                                              |
| 22.                  | Aircraft (all perils)                                         | 1,406,642                                           | 889,890                                                                           | 717,266                                                                 | 1,579,266                                              |
| 23.                  | Fidelity                                                      | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 24.                  | Surety                                                        | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 26.                  | Burglary and theft                                            | 93                                                  | 28                                                                                | 30                                                                      | 91                                                     |
| 27.                  | Boiler and machinery                                          | 260                                                 | 84                                                                                | 28                                                                      | 316                                                    |
| 28.                  | Credit                                                        | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 29.                  | International                                                 | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 30.                  | Warranty                                                      | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 31.                  | Reinsurance - nonproportional assumed property                | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 32.                  | Reinsurance - nonproportional assumed liability               | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 33.                  | Reinsurance - nonproportional assumed financial lines         | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 34.                  | Aggregate write-ins for other lines of business               | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 35.                  | TOTALS                                                        | 312,848,093                                         | 151,608,188                                                                       | 134,297,793                                                             | 330,158,488                                            |
| Details of Write-Ins |                                                               |                                                     |                                                                                   |                                                                         |                                                        |
| 3401.                |                                                               | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 3402.                |                                                               | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 3403.                |                                                               | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)    | 0                                                   | 0                                                                                 | 0                                                                       | 0                                                      |

UNDERWRITING AND INVESTMENT EXHIBIT  
PART 1A – RECAPITULATION OF ALL PREMIUMS

| Line of Business     |                                                                     | 1                                                                                 | 2                                                                                      | 3                                 | 4                                                                                            | 5                                                             |
|----------------------|---------------------------------------------------------------------|-----------------------------------------------------------------------------------|----------------------------------------------------------------------------------------|-----------------------------------|----------------------------------------------------------------------------------------------|---------------------------------------------------------------|
|                      |                                                                     | Amount<br>Unearned<br>(Running One<br>Year or Less<br>from Date of<br>Policy) (a) | Amount<br>Unearned<br>(Running<br>More Than<br>One Year<br>from Date of<br>Policy) (a) | Earned but<br>Unbilled<br>Premium | Reserve for<br>Rate Credits<br>and<br>Retrospective<br>Adjustments<br>Based on<br>Experience | Total Reserve<br>for Unearned<br>Premiums<br>Cols.<br>1+2+3+4 |
| 1.                   | Fire .....                                                          | 114,283                                                                           | 19,995                                                                                 | 0                                 | 0                                                                                            | 134,278                                                       |
| 2.1                  | Allied lines .....                                                  | 223,316                                                                           | 23,181                                                                                 | 0                                 | 0                                                                                            | 246,497                                                       |
| 2.2                  | Multiple peril crop .....                                           | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 2.3                  | Federal flood .....                                                 | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 2.4                  | Private crop .....                                                  | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 2.5                  | Private flood .....                                                 | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 3.                   | Farmowners multiple peril .....                                     | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 4.                   | Homeowners multiple peril .....                                     | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 6.                   | Mortgage guaranty .....                                             | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 8.                   | Ocean marine .....                                                  | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 9.1                  | Inland marine .....                                                 | 20,320                                                                            | 0                                                                                      | 0                                 | 0                                                                                            | 20,320                                                        |
| 9.2                  | Pet insurance plans .....                                           | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 10.                  | Financial guaranty .....                                            | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 11.1                 | Medical professional liability – occurrence .....                   | 13,955                                                                            | 0                                                                                      | 0                                 | 0                                                                                            | 13,955                                                        |
| 11.2                 | Medical professional liability – claims-made .....                  | 2,740,286                                                                         | 2,525                                                                                  | 0                                 | 0                                                                                            | 2,742,811                                                     |
| 12.                  | Earthquake .....                                                    | 22,683                                                                            | 0                                                                                      | 0                                 | 0                                                                                            | 22,683                                                        |
| 13.1                 | Comprehensive (hospital and medical) individual .....               | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 13.2                 | Comprehensive (hospital and medical) group .....                    | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 14.                  | Credit accident and health (group and individual) .....             | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.1                 | Vision only .....                                                   | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.2                 | Dental only .....                                                   | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.3                 | Disability income .....                                             | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.4                 | Medicare supplement .....                                           | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.5                 | Medicaid Title XIX .....                                            | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.6                 | Medicare Title XVIII .....                                          | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.7                 | Long-term care .....                                                | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.8                 | Federal employees health benefits plan .....                        | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 15.9                 | Other health .....                                                  | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 16.                  | Workers' compensation .....                                         | 33,487                                                                            | 0                                                                                      | 0                                 | 0                                                                                            | 33,487                                                        |
| 17.1                 | Other liability – occurrence .....                                  | 95,825,127                                                                        | 6,430,604                                                                              | 0                                 | 0                                                                                            | 102,255,731                                                   |
| 17.2                 | Other liability – claims-made .....                                 | 6,776,529                                                                         | 75,526                                                                                 | 0                                 | 0                                                                                            | 6,852,055                                                     |
| 17.3                 | Excess workers' compensation .....                                  | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 18.1                 | Products liability—occurrence .....                                 | 12,131,120                                                                        | 677,110                                                                                | 0                                 | 0                                                                                            | 12,808,230                                                    |
| 18.2                 | Products liability—claims-made .....                                | 1,996,101                                                                         | 11,188                                                                                 | 0                                 | 0                                                                                            | 2,007,289                                                     |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 19.2                 | Other private passenger auto liability .....                        | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 270,947                                                                           | 0                                                                                      | 0                                 | 0                                                                                            | 270,947                                                       |
| 19.4                 | Other commercial auto liability .....                               | 6,118,124                                                                         | 2,954                                                                                  | 0                                 | 0                                                                                            | 6,121,078                                                     |
| 21.1                 | Private passenger auto physical damage .....                        | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 21.2                 | Commercial auto physical damage .....                               | 51,108                                                                            | 0                                                                                      | 0                                 | 0                                                                                            | 51,108                                                        |
| 22.                  | Aircraft (all perils) .....                                         | 716,068                                                                           | 1,198                                                                                  | 0                                 | 0                                                                                            | 717,266                                                       |
| 23.                  | Fidelity .....                                                      | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 24.                  | Surety .....                                                        | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 26.                  | Burglary and theft .....                                            | 30                                                                                | 0                                                                                      | 0                                 | 0                                                                                            | 30                                                            |
| 27.                  | Boiler and machinery .....                                          | 28                                                                                | 0                                                                                      | 0                                 | 0                                                                                            | 28                                                            |
| 28.                  | Credit .....                                                        | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 29.                  | International .....                                                 | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 30.                  | Warranty .....                                                      | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 31.                  | Reinsurance - nonproportional assumed property .....                | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 32.                  | Reinsurance - nonproportional assumed liability .....               | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 33.                  | Reinsurance - nonproportional assumed financial lines .....         | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 34.                  | Aggregate write-ins for other lines of business .....               | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 35.                  | TOTALS .....                                                        | 127,053,512                                                                       | 7,244,281                                                                              | 0                                 | 0                                                                                            | 134,297,793                                                   |
| 36.                  | Accrued retrospective premiums based on experience .....            | XXX                                                                               | XXX                                                                                    | XXX                               | XXX                                                                                          | 0                                                             |
| 37.                  | Earned but unbilled premiums .....                                  | XXX                                                                               | XXX                                                                                    | XXX                               | XXX                                                                                          | 0                                                             |
| 38.                  | Balance (Sum of Lines 35 through 37) .....                          | XXX                                                                               | XXX                                                                                    | XXX                               | XXX                                                                                          | 134,297,793                                                   |
| Details of Write-Ins |                                                                     |                                                                                   |                                                                                        |                                   |                                                                                              |                                                               |
| 3401.                | .....                                                               | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 3402.                | .....                                                               | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 3403.                | .....                                                               | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....    | 0                                                                                 | 0                                                                                      | 0                                 | 0                                                                                            | 0                                                             |

(a) State here basis of computation used in each case: Daily Pro Rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B – PREMIUMS WRITTEN

| Line of Business     |                                                               | 1                      | Reinsurance Assumed  |                          | Reinsurance Ceded  |                        | 6                                          |
|----------------------|---------------------------------------------------------------|------------------------|----------------------|--------------------------|--------------------|------------------------|--------------------------------------------|
|                      |                                                               | Direct Business<br>(a) | 2<br>From Affiliates | 3<br>From Non-Affiliates | 4<br>To Affiliates | 5<br>To Non-Affiliates | Net Premiums<br>Written Cols.<br>1+2+3-4-5 |
| 1.                   | Fire                                                          | 9,525,373              | (64,961)             | 0                        | 94,008             | 9,431,365              | (64,961)                                   |
| 2.1                  | Allied lines                                                  | 28,042,317             | 203,944              | 0                        | 357,310            | 27,685,007             | 203,944                                    |
| 2.2                  | Multiple peril crop                                           | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 2.3                  | Federal flood                                                 | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 2.4                  | Private crop                                                  | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 2.5                  | Private flood                                                 | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 3.                   | Farmowners multiple peril                                     | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 4.                   | Homeowners multiple peril                                     | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 5.1                  | Commercial multiple peril (non-liability portion)             | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 5.2                  | Commercial multiple peril (liability portion)                 | 0                      | 0                    | 0                        | (10)               | 10                     | 0                                          |
| 6.                   | Mortgage guaranty                                             | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 8.                   | Ocean marine                                                  | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 9.1                  | Inland marine                                                 | 26,342                 | 237,067              | 0                        | (23,358)           | 49,700                 | 237,067                                    |
| 9.2                  | Pet insurance plans                                           | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 10.                  | Financial guaranty                                            | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 11.1                 | Medical professional liability – occurrence                   | 115,932                | 33,386               | 0                        | 60,701             | 55,231                 | 33,386                                     |
| 11.2                 | Medical professional liability – claims-made                  | 15,864,769             | 4,906,027            | 0                        | 8,920,050          | 6,944,719              | 4,906,027                                  |
| 12.                  | Earthquake                                                    | 1,342,553              | (2,552)              | 0                        | (4,641)            | 1,347,194              | (2,552)                                    |
| 13.1                 | Comprehensive (hospital and medical) individual               | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 13.2                 | Comprehensive (hospital and medical) group                    | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 14.                  | Credit accident and health (group and individual)             | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.1                 | Vision only                                                   | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.2                 | Dental only                                                   | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.3                 | Disability income                                             | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.4                 | Medicare supplement                                           | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.5                 | Medicaid Title XIX                                            | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.6                 | Medicare Title XVIII                                          | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.7                 | Long-term care                                                | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.8                 | Federal employees health benefits plan                        | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 15.9                 | Other health                                                  | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 16.                  | Workers' compensation                                         | 0                      | (486,629)            | 0                        | 0                  | 0                      | (486,629)                                  |
| 17.1                 | Other liability – occurrence                                  | 744,392,674            | 242,169,786          | 0                        | 438,230,811        | 306,161,864            | 242,169,785                                |
| 17.2                 | Other liability – claims-made                                 | 43,891,398             | 13,063,255           | 0                        | 23,642,176         | 20,249,222             | 13,063,255                                 |
| 17.3                 | Excess workers' compensation                                  | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 18.1                 | Products liability—occurrence                                 | 78,451,636             | 26,808,074           | 0                        | 48,542,134         | 29,909,502             | 26,808,074                                 |
| 18.2                 | Products liability—claims-made                                | 13,435,292             | 3,467,055            | 0                        | 6,303,737          | 7,131,555              | 3,467,055                                  |
| 19.1                 | Private passenger auto no-fault (personal injury protection)  | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 19.2                 | Other private passenger auto liability                        | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 19.3                 | Commercial auto no-fault (personal injury protection)         | 0                      | 649,721              | 0                        | 0                  | 0                      | 649,721                                    |
| 19.4                 | Other commercial auto liability                               | 27,946,949             | 19,677,745           | 0                        | 18,000,739         | 9,946,210              | 19,677,745                                 |
| 21.1                 | Private passenger auto physical damage                        | 0                      | (3,826)              | 0                        | 0                  | 0                      | (3,826)                                    |
| 21.2                 | Commercial auto physical damage                               | 0                      | 783,007              | 0                        | 0                  | 0                      | 783,007                                    |
| 22.                  | Aircraft (all perils)                                         | 0                      | 1,406,642            | 0                        | 0                  | 0                      | 1,406,642                                  |
| 23.                  | Fidelity                                                      | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 24.                  | Surety                                                        | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 26.                  | Burglary and theft                                            | 0                      | 93                   | 0                        | 0                  | 0                      | 93                                         |
| 27.                  | Boiler and machinery                                          | 0                      | 260                  | 0                        | 0                  | 0                      | 260                                        |
| 28.                  | Credit                                                        | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 29.                  | International                                                 | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 30.                  | Warranty                                                      | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 31.                  | Reinsurance - nonproportional assumed property                | XXX                    | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 32.                  | Reinsurance - nonproportional assumed liability               | XXX                    | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 33.                  | Reinsurance - nonproportional assumed financial lines         | XXX                    | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 34.                  | Aggregate write-ins for other lines of business               | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 35.                  | TOTALS                                                        | 963,035,235            | 312,848,094          | 0                        | 544,123,657        | 418,911,579            | 312,848,093                                |
| Details of Write-Ins |                                                               |                        |                      |                          |                    |                        |                                            |
| 3401.                |                                                               | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 3402.                |                                                               | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 3403.                |                                                               | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |
| 3498.                | Summary 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 above)    | 0                      | 0                    | 0                        | 0                  | 0                      | 0                                          |

(a) Does the company's direct premiums written include premiums recorded on an installment basis? NO  
If yes: 1. The amount of such installment premiums \$0  
2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

| Line of Business     |                                                               | Losses Paid Less Salvage |                     |                       |                                | 5                                                   | 6                            | 7                                                 | 8                                                                                        |
|----------------------|---------------------------------------------------------------|--------------------------|---------------------|-----------------------|--------------------------------|-----------------------------------------------------|------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------------|
|                      |                                                               | 1                        | 2                   | 3                     | 4                              |                                                     |                              |                                                   |                                                                                          |
|                      |                                                               | Direct Business          | Reinsurance Assumed | Reinsurance Recovered | Net Payments (Cols. 1 + 2 - 3) | Net Losses Unpaid Current Year<br>(Part 2A, Col. 8) | Net Losses Unpaid Prior Year | Losses Incurred Current Year<br>(Cols. 4 + 5 - 6) | Percentage of Losses Incurred<br>(Col. 7, Part 2) to Premiums<br>Earned (Col. 4, Part 1) |
| 1.                   | Fire                                                          | (6,419)                  | (2,238)             | (6,419)               | (2,238)                        | 54,204                                              | 248,340                      | (196,374)                                         | 1,251.587 %                                                                              |
| 2.1                  | Allied lines                                                  | 18,281,750               | 451,736             | 18,281,750            | 451,736                        | 3,198,754                                           | 3,547,008                    | 103,482                                           | 30.480 %                                                                                 |
| 2.2                  | Multiple peril crop                                           | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 2.3                  | Federal flood                                                 | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 2.4                  | Private crop                                                  | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 2.5                  | Private flood                                                 | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 3.                   | Farmowners multiple peril                                     | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 4.                   | Homeowners multiple peril                                     | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 5.1                  | Commercial multiple peril (non-liability portion)             | 0                        | 2,323               | 0                     | 2,323                          | 115                                                 | 261                          | 2,177                                             | 472.234 %                                                                                |
| 5.2                  | Commercial multiple peril (liability portion)                 | 0                        | 0                   | 0                     | 0                              | 6,468                                               | 7,161                        | (693)                                             | 0 %                                                                                      |
| 6.                   | Mortgage guaranty                                             | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 8.                   | Ocean marine                                                  | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 9.1                  | Inland marine                                                 | 0                        | 267,004             | 0                     | 267,004                        | 111,544                                             | 219,267                      | 159,281                                           | 30.179 %                                                                                 |
| 9.2                  | Pet insurance plans                                           | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 10.                  | Financial guaranty                                            | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 11.1                 | Medical professional liability — occurrence                   | 0                        | 82,225              | 0                     | 82,225                         | 152,389                                             | 248,545                      | (13,931)                                          | (41.830)%                                                                                |
| 11.2                 | Medical professional liability — claims-made                  | 13,808,516               | 5,447,260           | 13,808,516            | 5,447,260                      | 7,745,759                                           | 8,200,830                    | 4,992,189                                         | 111.496 %                                                                                |
| 12.                  | Earthquake                                                    | 0                        | 0                   | 0                     | 0                              | 11,519                                              | 8,090                        | 3,429                                             | 12.193 %                                                                                 |
| 13.1                 | Comprehensive (hospital and medical) individual               | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 13.2                 | Comprehensive (hospital and medical) group                    | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 14.                  | Credit accident and health (group and individual)             | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.1                 | Vision only                                                   | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.2                 | Dental only                                                   | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.3                 | Disability income                                             | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.4                 | Medicare supplement                                           | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.5                 | Medicaid Title XIX                                            | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.6                 | Medicare Title XVIII                                          | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.7                 | Long-term care                                                | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.8                 | Federal employees health benefits plan                        | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 15.9                 | Other health                                                  | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 16.                  | Workers' compensation                                         | 0                        | 6,396,252           | 0                     | 6,396,252                      | 15,870,729                                          | 25,411,943                   | (3,144,962)                                       | 1,955.628 %                                                                              |
| 17.1                 | Other liability — occurrence                                  | 371,456,897              | 110,241,193         | 371,456,896           | 110,241,194                    | 435,398,349                                         | 398,102,849                  | 147,536,694                                       | 58.797 %                                                                                 |
| 17.2                 | Other liability — claims-made                                 | 7,561,603                | 2,054,480           | 7,561,603             | 2,054,480                      | 6,944,751                                           | 7,682,790                    | 1,316,441                                         | 10.176 %                                                                                 |
| 17.3                 | Excess workers' compensation                                  | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 18.1                 | Products liability—occurrence                                 | 39,932,943               | 21,392,907          | 39,932,943            | 21,392,907                     | 91,222,369                                          | 88,770,472                   | 23,844,804                                        | 82.945 %                                                                                 |
| 18.2                 | Products liability—claims-made                                | 1,743,984                | 861,173             | 1,743,984             | 861,173                        | 2,031,207                                           | 2,198,469                    | 693,911                                           | 19.992 %                                                                                 |
| 19.1                 | Private passenger auto no-fault (personal injury protection)  | 0                        | 150,941             | 0                     | 150,941                        | 212,300                                             | 200,532                      | 162,709                                           | 0 %                                                                                      |
| 19.2                 | Other private passenger auto liability                        | 0                        | 58,289              | 0                     | 58,289                         | 78,308                                              | 117,197                      | 19,400                                            | 0 %                                                                                      |
| 19.3                 | Commercial auto no-fault (personal injury protection)         | 0                        | 481,914             | 0                     | 481,914                        | 1,417,834                                           | 1,071,463                    | 828,285                                           | 139.656 %                                                                                |
| 19.4                 | Other commercial auto liability                               | 33,296,038               | 26,336,487          | 33,296,038            | 26,336,487                     | 49,350,761                                          | 59,861,782                   | 15,825,466                                        | 62.916 %                                                                                 |
| 21.1                 | Private passenger auto physical damage                        | 0                        | 181                 | 0                     | 181                            | 0                                                   | (45)                         | 226                                               | (5.907)%                                                                                 |
| 21.2                 | Commercial auto physical damage                               | 0                        | 1,068,590           | 0                     | 1,068,590                      | 534,255                                             | 624,967                      | 977,878                                           | 64.124 %                                                                                 |
| 22.                  | Aircraft (all perils)                                         | 0                        | 1,264,319           | 0                     | 1,264,319                      | 2,356,089                                           | 2,516,375                    | 1,104,033                                         | 69.908 %                                                                                 |
| 23.                  | Fidelity                                                      | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 24.                  | Surety                                                        | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 26.                  | Burglary and theft                                            | 0                        | (1,733)             | 0                     | (1,733)                        | 0                                                   | 0                            | (1,733)                                           | (1,904.396)%                                                                             |
| 27.                  | Boiler and machinery                                          | 0                        | 0                   | 0                     | 0                              | 116                                                 | 135                          | (19)                                              | (6.013)%                                                                                 |
| 28.                  | Credit                                                        | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 29.                  | International                                                 | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 30.                  | Warranty                                                      | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 31.                  | Reinsurance - nonproportional assumed property                | XXX                      | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 32.                  | Reinsurance - nonproportional assumed liability               | XXX                      | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 33.                  | Reinsurance - nonproportional assumed financial lines         | XXX                      | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 34.                  | Aggregate write-ins for other lines of business               | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 35.                  | TOTALS                                                        | 486,075,312              | 176,553,303         | 486,075,311           | 176,553,304                    | 616,697,820                                         | 599,038,431                  | 194,212,693                                       | 58.824 %                                                                                 |
| Details of Write-Ins |                                                               |                          |                     |                       |                                |                                                     |                              |                                                   |                                                                                          |
| 3401.                |                                                               | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 3402.                |                                                               | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 3403.                |                                                               | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)    | 0                        | 0                   | 0                     | 0                              | 0                                                   | 0                            | 0                                                 | 0 %                                                                                      |

UNDERWRITING AND INVESTMENT EXHIBIT  
PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

|                      |                                                               | Reported Losses |                     |                                |                                                             | Incurred But Not Reported |                     |                   | 8                                    | 9                                      |
|----------------------|---------------------------------------------------------------|-----------------|---------------------|--------------------------------|-------------------------------------------------------------|---------------------------|---------------------|-------------------|--------------------------------------|----------------------------------------|
|                      |                                                               | 1               | 2                   | 3                              | 4                                                           | 5                         | 6                   | 7                 | Net Losses Unpaid<br>(Cols. 4+5+6-7) | Net Unpaid Loss Adjustment<br>Expenses |
| Line of Business     |                                                               | Direct          | Reinsurance Assumed | Deduct Reinsurance Recoverable | Net Losses Excl. Incurred But<br>Not Reported (Cols. 1+2-3) | Direct                    | Reinsurance Assumed | Reinsurance Ceded |                                      |                                        |
| 1.                   | Fire                                                          | 200             | 289                 | 200                            | 289                                                         | 4,582,674                 | 53,915              | 4,582,674         | 54,204                               | 69,813                                 |
| 2.1                  | Allied lines                                                  | 8,636,827       | 684,533             | 8,636,827                      | 684,533                                                     | 48,140,580                | 2,514,221           | 48,140,580        | 3,198,754                            | 1,550,996                              |
| 2.2                  | Multiple peril crop                                           | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 2.3                  | Federal flood                                                 | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 2.4                  | Private crop                                                  | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 2.5                  | Private flood                                                 | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 3.                   | Farmowners multiple peril                                     | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 4.                   | Homeowners multiple peril                                     | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 5.1                  | Commercial multiple peril (non-liability portion)             | 0               | 0                   | 0                              | 0                                                           | 230                       | 115                 | 230               | 115                                  | (83)                                   |
| 5.2                  | Commercial multiple peril (liability portion)                 | 0               | 0                   | 0                              | 0                                                           | 0                         | 6,468               | 0                 | 6,468                                | 1,759                                  |
| 6.                   | Mortgage guaranty                                             | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 8.                   | Ocean marine                                                  | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 9.1                  | Inland marine                                                 | 0               | 18,996              | 0                              | 18,996                                                      | 42,359                    | 92,548              | 42,359            | 111,544                              | 28,927                                 |
| 9.2                  | Pet insurance plans                                           | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 10.                  | Financial guaranty                                            | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 11.1                 | Medical professional liability — occurrence                   | 100,000         | 55,000              | 100,000                        | 55,000                                                      | 213,666                   | 97,389              | 213,666           | 152,389                              | 58,586                                 |
| 11.2                 | Medical professional liability — claims-made                  | 5,697,328       | 2,705,519           | 5,697,328                      | 2,705,519                                                   | 17,390,814                | 5,040,240           | 17,390,814        | 7,745,759                            | 3,483,890                              |
| 12.                  | Earthquake                                                    | 0               | 0                   | 0                              | 0                                                           | 833,843                   | 11,519              | 833,843           | 11,519                               | 24,249                                 |
| 13.1                 | Comprehensive (hospital and medical) individual               | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 13.2                 | Comprehensive (hospital and medical) group                    | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 14.                  | Credit accident and health (group and individual)             | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 15.1                 | Vision only                                                   | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.2                 | Dental only                                                   | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.3                 | Disability income                                             | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.4                 | Medicare supplement                                           | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.5                 | Medicaid Title XIX                                            | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.6                 | Medicare Title XVIII                                          | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.7                 | Long-term care                                                | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.8                 | Federal employees health benefits plan                        | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 15.9                 | Other health                                                  | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | (a)                                  | 0                                      |
| 16.                  | Workers' compensation                                         | 0               | 11,315,836          | 0                              | 11,315,836                                                  | 0                         | 4,554,893           | 0                 | 15,870,729                           | 2,770,780                              |
| 17.1                 | Other liability — occurrence                                  | 256,749,340     | 104,935,260         | 256,749,340                    | 104,935,260                                                 | 1,181,483,424             | 330,463,089         | 1,181,483,424     | 435,398,349                          | 144,189,773                            |
| 17.2                 | Other liability — claims-made                                 | 2,870,222       | 1,191,228           | 2,870,222                      | 1,191,228                                                   | 22,786,422                | 5,753,523           | 22,786,422        | 6,944,751                            | 3,072,847                              |
| 17.3                 | Excess workers' compensation                                  | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 18.1                 | Products liability—occurrence                                 | 54,981,463      | 28,906,283          | 54,981,463                     | 28,906,283                                                  | 140,698,260               | 62,316,086          | 140,698,260       | 91,222,369                           | 54,642,001                             |
| 18.2                 | Products liability—claims-made                                | 377,805         | 159,298             | 377,805                        | 159,298                                                     | 5,882,045                 | 1,871,909           | 5,882,045         | 2,031,207                            | 1,752,532                              |
| 19.1                 | Private passenger auto no-fault (personal injury protection)  | 0               | 25,614              | 0                              | 25,614                                                      | 0                         | 186,686             | 0                 | 212,300                              | 76,536                                 |
| 19.2                 | Other private passenger liability                             | 0               | 5,734               | 0                              | 5,734                                                       | 0                         | 72,574              | 0                 | 78,308                               | 21,285                                 |
| 19.3                 | Commercial auto no-fault (personal injury protection)         | 0               | 970,061             | 0                              | 970,061                                                     | 0                         | 447,773             | 0                 | 1,417,834                            | 35,054                                 |
| 19.4                 | Other commercial auto liability                               | 22,136,093      | 20,379,757          | 22,136,093                     | 20,379,757                                                  | 34,034,741                | 28,971,004          | 34,034,741        | 49,350,761                           | 13,281,766                             |
| 21.1                 | Private passenger auto physical damage                        | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 21.2                 | Commercial auto physical damage                               | 0               | 47,672              | 0                              | 47,672                                                      | 0                         | 486,583             | 0                 | 534,255                              | 138,157                                |
| 22.                  | Aircraft (all perils)                                         | 0               | 1,249,195           | 0                              | 1,249,195                                                   | 0                         | 1,106,894           | 0                 | 2,356,089                            | 507,348                                |
| 23.                  | Fidelity                                                      | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 24.                  | Surety                                                        | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 26.                  | Burglary and theft                                            | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | (121)                                  |
| 27.                  | Boiler and machinery                                          | 0               | 0                   | 0                              | 0                                                           | 0                         | 116                 | 0                 | 116                                  | 2,360                                  |
| 28.                  | Credit                                                        | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 29.                  | International                                                 | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 30.                  | Warranty                                                      | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 31.                  | Reinsurance - nonproportional assumed property                | XXX             | 0                   | 0                              | 0                                                           | XXX                       | 0                   | 0                 | 0                                    | 0                                      |
| 32.                  | Reinsurance - nonproportional assumed liability               | XXX             | 0                   | 0                              | 0                                                           | XXX                       | 0                   | 0                 | 0                                    | 0                                      |
| 33.                  | Reinsurance - nonproportional assumed financial lines         | XXX             | 0                   | 0                              | 0                                                           | XXX                       | 0                   | 0                 | 0                                    | 0                                      |
| 34.                  | Aggregate write-ins for other lines of business               | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 35.                  | TOTALS                                                        | 351,549,278     | 172,650,275         | 351,549,278                    | 172,650,275                                                 | 1,456,089,058             | 444,047,545         | 1,456,089,058     | 616,697,820                          | 225,708,455                            |
| Details of Write-Ins |                                                               |                 |                     |                                |                                                             |                           |                     |                   |                                      |                                        |
| 3401.                |                                                               | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 3402.                |                                                               | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 3403.                |                                                               | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)    | 0               | 0                   | 0                              | 0                                                           | 0                         | 0                   | 0                 | 0                                    | 0                                      |

(a) Including \$0 for present value of life indemnity claims reported in Lines 13 and 15.

UNDERWRITING AND INVESTMENT EXHIBIT  
PART 3 – EXPENSES

|                                                                                               | 1                              | 2                                 | 3                      | 4               |
|-----------------------------------------------------------------------------------------------|--------------------------------|-----------------------------------|------------------------|-----------------|
|                                                                                               | Loss<br>Adjustment<br>Expenses | Other<br>Underwriting<br>Expenses | Investment<br>Expenses | Total           |
| 1. Claim adjustment services:                                                                 |                                |                                   |                        |                 |
| 1.1. Direct.....                                                                              | 81,670,256                     | 0                                 | 0                      | 81,670,256      |
| 1.2. Reinsurance assumed.....                                                                 | 0                              | 0                                 | 0                      | 0               |
| 1.3. Reinsurance ceded.....                                                                   | 25,214,323                     | 0                                 | 0                      | 25,214,323      |
| 1.4. Net claim adjustment services (1.1+1.2-1.3).....                                         | 56,455,933                     | 0                                 | 0                      | 56,455,933      |
| 2. Commission and brokerage:                                                                  |                                |                                   |                        |                 |
| 2.1. Direct, excluding contingent.....                                                        | 0                              | 112,606,468                       | 0                      | 112,606,468     |
| 2.2. Reinsurance assumed, excluding contingent.....                                           | 0                              | 138,607                           | 0                      | 138,607         |
| 2.3. Reinsurance ceded, excluding contingent.....                                             | 0                              | 88,278,341                        | 0                      | 88,278,341      |
| 2.4. Contingent—direct.....                                                                   | 0                              | 2,671,393                         | 0                      | 2,671,393       |
| 2.5. Contingent—reinsurance assumed.....                                                      | 0                              | 0                                 | 0                      | 0               |
| 2.6. Contingent—reinsurance ceded.....                                                        | 0                              | 3,157,546                         | 0                      | 3,157,546       |
| 2.7. Policy and membership fees.....                                                          | 0                              | 0                                 | 0                      | 0               |
| 2.8. Net commission and brokerage (2.1+2.2-2.3+2.4+2.5-2.6+2.7).....                          | 0                              | 23,980,581                        | 0                      | 23,980,581      |
| 3. Allowances to manager and agents.....                                                      | 250                            | 56,712                            | 0                      | 56,962          |
| 4. Advertising.....                                                                           | 0                              | 6,913                             | 0                      | 6,913           |
| 5. Boards, bureaus and associations.....                                                      | 31,553                         | 2,130,194                         | 0                      | 2,161,747       |
| 6. Surveys and underwriting reports.....                                                      | 0                              | (2,403,290)                       | 0                      | (2,403,290)     |
| 7. Audit of assureds' records.....                                                            | 0                              | 453,785                           | 0                      | 453,785         |
| 8. Salary and related items:                                                                  |                                |                                   |                        |                 |
| 8.1. Salaries.....                                                                            | 7,974,421                      | 43,490,001                        | 0                      | 51,464,422      |
| 8.2. Payroll taxes.....                                                                       | 585,047                        | 2,677,911                         | 0                      | 3,262,958       |
| 9. Employee relations and welfare.....                                                        | 1,180,960                      | 5,520,704                         | 0                      | 6,701,664       |
| 10. Insurance.....                                                                            | 132,051                        | 2,030,719                         | 0                      | 2,162,770       |
| 11. Directors' fees.....                                                                      | 0                              | 0                                 | 0                      | 0               |
| 12. Travel and travel items.....                                                              | 43,821                         | 694,499                           | 0                      | 738,320         |
| 13. Rent and rent items.....                                                                  | 242,170                        | 1,653,169                         | 0                      | 1,895,339       |
| 14. Equipment.....                                                                            | 429,217                        | 3,043,529                         | 0                      | 3,472,746       |
| 15. Cost or depreciation of EDP equipment and software.....                                   | 216,527                        | 1,387,401                         | 0                      | 1,603,928       |
| 16. Printing and stationery.....                                                              | 32,686                         | 207,642                           | 0                      | 240,328         |
| 17. Postage, telephone and telegraph, exchange and express.....                               | 52,135                         | 999,043                           | 0                      | 1,051,178       |
| 18. Legal and auditing.....                                                                   | 43,028                         | 3,382,639                         | 0                      | 3,425,667       |
| 19. Totals (Lines 3 to 18).....                                                               | 10,963,866                     | 65,331,571                        | 0                      | 76,295,437      |
| 20. Taxes, licenses and fees:                                                                 |                                |                                   |                        |                 |
| 20.1. State and local insurance taxes deducting guaranty association credits of \$.....0..... | 0                              | 1,892,307                         | 0                      | 1,892,307       |
| 20.2. Insurance department licenses and fees.....                                             | 10,630                         | 401,455                           | 0                      | 412,085         |
| 20.3. Gross guaranty association assessments.....                                             | 0                              | (91,542)                          | 0                      | (91,542)        |
| 20.4. All other (excluding federal and foreign income and real estate).....                   | 5,282                          | 226,864                           | 0                      | 232,146         |
| 20.5. Total taxes, licenses and fees (20.1+20.2+20.3+20.4).....                               | 15,912                         | 2,429,084                         | 0                      | 2,444,996       |
| 21. Real estate expenses.....                                                                 | 0                              | 0                                 | 0                      | 0               |
| 22. Real estate taxes.....                                                                    | 0                              | 0                                 | 0                      | 0               |
| 23. Reimbursements by uninsured plans.....                                                    | 0                              | 0                                 | 0                      | 0               |
| 24. Aggregate write-ins for miscellaneous expenses.....                                       | 726,634                        | 3,992,525                         | 2,734,769              | 7,453,928       |
| 25. Total expenses incurred.....                                                              | 68,162,345                     | 95,733,761                        | 2,734,769              | (a) 166,630,875 |
| 26. Less unpaid expenses—current year.....                                                    | 225,708,454                    | 14,607,005                        | 684,281                | 240,999,740     |
| 27. Add unpaid expenses—prior year.....                                                       | 216,932,291                    | 21,958,391                        | 589,174                | 239,479,856     |
| 28. Amounts receivable relating to uninsured plans, prior year.....                           | 0                              | 0                                 | 0                      | 0               |
| 29. Amounts receivable relating to uninsured plans, current year.....                         | 0                              | 0                                 | 0                      | 0               |
| 30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....                                   | 59,386,182                     | 103,085,147                       | 2,639,662              | 165,110,991     |
| Details of Write-Ins                                                                          |                                |                                   |                        |                 |
| 2401. OUTSIDE CONSULTING.....                                                                 | 451,897                        | 3,757,782                         | 2,734,769              | 6,944,448       |
| 2402. OTHER.....                                                                              | 279,239                        | 230,393                           | 0                      | 509,632         |
| 2403. SHARED REIMBURSEMENTS.....                                                              | (4,502)                        | 4,350                             | 0                      | (152)           |
| 2498. Summary of remaining write-ins for Line 24 from overflow page.....                      | 0                              | 0                                 | 0                      | 0               |
| 2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....                         | 726,634                        | 3,992,525                         | 2,734,769              | 7,453,928       |

(a) Includes management fees of \$128,539,312 to affiliates and \$2,396,165 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

|                      |                                                                     | 1                     | 2                  |
|----------------------|---------------------------------------------------------------------|-----------------------|--------------------|
|                      |                                                                     | Collected During Year | Earned During Year |
| 1.                   | U.S. Government bonds                                               | (a) 198,662           | 210,709            |
| 1.1.                 | Bonds exempt from U.S. tax                                          | (a) 897,398           | 1,044,975          |
| 1.2.                 | Other bonds (unaffiliated)                                          | (a) 55,012,041        | 57,236,090         |
| 1.3.                 | Bonds of affiliates                                                 | (a) 0                 | 0                  |
| 2.1.                 | Preferred stocks (unaffiliated)                                     | (b) 2,167,921         | 2,171,821          |
| 2.11.                | Preferred stocks of affiliates                                      | (b) 0                 | 0                  |
| 2.2.                 | Common stocks (unaffiliated)                                        | 802,052               | 802,052            |
| 2.21.                | Common stocks of affiliates                                         | 0                     | 0                  |
| 3.                   | Mortgage loans                                                      | (c) 0                 | 0                  |
| 4.                   | Real estate                                                         | (d) 0                 | 0                  |
| 5.                   | Contract loans                                                      | 0                     | 0                  |
| 6.                   | Cash, cash equivalents and short-term investments                   | (e) 9,753,808         | 9,430,857          |
| 7.                   | Derivative instruments                                              | (f) 0                 | 0                  |
| 8.                   | Other invested assets                                               | 650,878               | 650,878            |
| 9.                   | Aggregate write-ins for investment income                           | 0                     | 0                  |
| 10.                  | Total gross investment income                                       | 69,482,760            | 71,547,382         |
| 11.                  | Investment expenses                                                 |                       | (g) 2,734,769      |
| 12.                  | Investment taxes, licenses and fees, excluding federal income taxes |                       | (g) 0              |
| 13.                  | Interest expense                                                    |                       | (h) 0              |
| 14.                  | Depreciation on real estate and other invested assets               |                       | (i) 0              |
| 15.                  | Aggregate write-ins for deductions from investment income           |                       | 3,166              |
| 16.                  | Total deductions (Lines 11 through 15)                              |                       | 2,737,935          |
| 17.                  | Net investment income (Line 10 minus Line 16)                       |                       | 68,809,447         |
| Details of Write-Ins |                                                                     |                       |                    |
| 0901.                |                                                                     | 0                     | 0                  |
| 0902.                |                                                                     | 0                     | 0                  |
| 0903.                |                                                                     | 0                     | 0                  |
| 0998.                | Summary of remaining write-ins for Line 09 from overflow page       | 0                     | 0                  |
| 0999.                | Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)          | 0                     | 0                  |
| 1501.                | Misc. Expense                                                       | 0                     | 3,166              |
| 1502.                |                                                                     | 0                     | 0                  |
| 1503.                |                                                                     | 0                     | 0                  |
| 1598.                | Summary of remaining write-ins for Line 15 from overflow page       | 0                     | 0                  |
| 1599.                | Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)          | 0                     | 3,166              |

- (a) Includes \$8,145,511 accrual of discount less \$786,550 amortization of premium and less \$1,187,795 paid for accrued interest on purchases.
- (b) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued dividends on purchases.
- (c) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued interest on purchases.
- (d) Includes \$0 for company's occupancy of its own buildings; and excludes \$0 interest on encumbrances.
- (e) Includes \$2,012,728 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued interest on purchases.
- (f) Includes \$0 accrual of discount less \$0 amortization of premium.
- (g) Includes \$0 investment expenses and \$0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$0 interest on surplus notes and \$0 interest on capital notes.
- (i) Includes \$0 depreciation on real estate and \$0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

|                      |                                                               | 1                                            | 2                             | 3                                                        | 4                                              | 5                                                                  |
|----------------------|---------------------------------------------------------------|----------------------------------------------|-------------------------------|----------------------------------------------------------|------------------------------------------------|--------------------------------------------------------------------|
|                      |                                                               | Realized Gain (Loss)<br>On Sales or Maturity | Other Realized<br>Adjustments | Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | Change in<br>Unrealized Capital<br>Gain (Loss) | Change in<br>Unrealized Foreign<br>Exchange Capital<br>Gain (Loss) |
| 1.                   | U.S. Government bonds                                         | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 1.1.                 | Bonds exempt from U.S. tax                                    | (5,078)                                      | 0                             | (5,078)                                                  | 0                                              | 0                                                                  |
| 1.2.                 | Other bonds (unaffiliated)                                    | (791,157)                                    | (766,368)                     | (1,557,525)                                              | (224,203)                                      | 0                                                                  |
| 1.3.                 | Bonds of affiliates                                           | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 2.1.                 | Preferred stocks (unaffiliated)                               | 29,116                                       | 0                             | 29,116                                                   | 1,017,827                                      | 0                                                                  |
| 2.11.                | Preferred stocks of affiliates                                | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 2.2.                 | Common stocks (unaffiliated)                                  | 1,114,324                                    | (65,945)                      | 1,048,379                                                | (1,920,152)                                    | 0                                                                  |
| 2.21.                | Common stocks of affiliates                                   | 0                                            | 0                             | 0                                                        | 2,870,999                                      | 0                                                                  |
| 3.                   | Mortgage loans                                                | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 4.                   | Real estate                                                   | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 5.                   | Contract loans                                                | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 6.                   | Cash, cash equivalents and short-term investments             | 1,010                                        | 0                             | 1,010                                                    | 0                                              | 0                                                                  |
| 7.                   | Derivative instruments                                        | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 8.                   | Other invested assets                                         | 0                                            | (277,712)                     | (277,712)                                                | (1,060,035)                                    | 0                                                                  |
| 9.                   | Aggregate write-ins for capital gains (losses)                | 0                                            | 0                             | 0                                                        | (2,367,727)                                    | 0                                                                  |
| 10.                  | Total capital gains (losses)                                  | 348,215                                      | (1,110,025)                   | (761,810)                                                | (1,683,291)                                    | 0                                                                  |
| Details of Write-Ins |                                                               |                                              |                               |                                                          |                                                |                                                                    |
| 0901.                | Cumulative Accounting Adoption                                | 0                                            | 0                             | 0                                                        | (2,402,974)                                    | 0                                                                  |
| 0902.                | Misc                                                          | 0                                            | 0                             | 0                                                        | 35,247                                         | 0                                                                  |
| 0903.                |                                                               | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 0998.                | Summary of remaining write-ins for Line 09 from overflow page | 0                                            | 0                             | 0                                                        | 0                                              | 0                                                                  |
| 0999.                | Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)    | 0                                            | 0                             | 0                                                        | (2,367,727)                                    | 0                                                                  |

EXHIBIT OF NONADMITTED ASSETS

|                      |                                                                                                                 | 1                                              | 2                                         | 3                                                             |
|----------------------|-----------------------------------------------------------------------------------------------------------------|------------------------------------------------|-------------------------------------------|---------------------------------------------------------------|
|                      |                                                                                                                 | Current Year<br>Total<br>Nonadmitted<br>Assets | Prior Year Total<br>Nonadmitted<br>Assets | Change in Total<br>Nonadmitted<br>Assets<br>(Col. 2 - Col. 1) |
| 1.                   | Bonds (Schedule D).....                                                                                         | 0                                              | 0                                         | 0                                                             |
| 2.                   | Stocks (Schedule D):                                                                                            |                                                |                                           |                                                               |
| 2.1.                 | Preferred stocks.....                                                                                           | 0                                              | 0                                         | 0                                                             |
| 2.2.                 | Common stocks.....                                                                                              | 0                                              | 0                                         | 0                                                             |
| 3.                   | Mortgage loans on real estate (Schedule B):                                                                     |                                                |                                           |                                                               |
| 3.1.                 | First liens.....                                                                                                | 0                                              | 0                                         | 0                                                             |
| 3.2.                 | Other than first liens.....                                                                                     | 0                                              | 0                                         | 0                                                             |
| 4.                   | Real estate (Schedule A):                                                                                       |                                                |                                           |                                                               |
| 4.1.                 | Properties occupied by the company.....                                                                         | 0                                              | 0                                         | 0                                                             |
| 4.2.                 | Properties held for the production of income.....                                                               | 0                                              | 0                                         | 0                                                             |
| 4.3.                 | Properties held for sale.....                                                                                   | 0                                              | 0                                         | 0                                                             |
| 5.                   | Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....    | 0                                              | 0                                         | 0                                                             |
| 6.                   | Contract loans.....                                                                                             | 0                                              | 0                                         | 0                                                             |
| 7.                   | Derivatives (Schedule DB).....                                                                                  | 0                                              | 0                                         | 0                                                             |
| 8.                   | Other invested assets (Schedule BA).....                                                                        | 0                                              | 0                                         | 0                                                             |
| 9.                   | Receivables for securities.....                                                                                 | 0                                              | 0                                         | 0                                                             |
| 10.                  | Securities lending reinvested collateral assets (Schedule DL).....                                              | 0                                              | 0                                         | 0                                                             |
| 11.                  | Aggregate write-ins for invested assets.....                                                                    | 0                                              | 0                                         | 0                                                             |
| 12.                  | Subtotals, cash and invested assets (Lines 1 to 11).....                                                        | 0                                              | 0                                         | 0                                                             |
| 13.                  | Title plants (for Title insurers only).....                                                                     | 0                                              | 0                                         | 0                                                             |
| 14.                  | Investment income due and accrued.....                                                                          | 0                                              | 0                                         | 0                                                             |
| 15.                  | Premiums and considerations:                                                                                    |                                                |                                           |                                                               |
| 15.1.                | Uncollected premiums and agents' balances in the course of collection.....                                      | 14,291,512                                     | 13,145,547                                | (1,145,965)                                                   |
| 15.2.                | Deferred premiums, agents' balances and installments booked but deferred and not yet due.....                   | 0                                              | 0                                         | 0                                                             |
| 15.3.                | Accrued retrospective premiums and contracts subject to redetermination.....                                    | 0                                              | 0                                         | 0                                                             |
| 16.                  | Reinsurance:                                                                                                    |                                                |                                           |                                                               |
| 16.1.                | Amounts recoverable from reinsurers.....                                                                        | 0                                              | 0                                         | 0                                                             |
| 16.2.                | Funds held by or deposited with reinsured companies.....                                                        | 0                                              | 0                                         | 0                                                             |
| 16.3.                | Other amounts receivable under reinsurance contracts.....                                                       | 0                                              | 0                                         | 0                                                             |
| 17.                  | Amounts receivable relating to uninsured plans.....                                                             | 0                                              | 0                                         | 0                                                             |
| 18.1.                | Current federal and foreign income tax recoverable and interest thereon.....                                    | 0                                              | 0                                         | 0                                                             |
| 18.2.                | Net deferred tax asset.....                                                                                     | 5,216,124                                      | 6,005,387                                 | 789,263                                                       |
| 19.                  | Guaranty funds receivable or on deposit.....                                                                    | 0                                              | 0                                         | 0                                                             |
| 20.                  | Electronic data processing equipment and software.....                                                          | 0                                              | 0                                         | 0                                                             |
| 21.                  | Furniture and equipment, including health care delivery assets.....                                             | 0                                              | 0                                         | 0                                                             |
| 22.                  | Net adjustment in assets and liabilities due to foreign exchange rates.....                                     | 0                                              | 0                                         | 0                                                             |
| 23.                  | Receivables from parent, subsidiaries and affiliates.....                                                       | 0                                              | 0                                         | 0                                                             |
| 24.                  | Health care and other amounts receivable.....                                                                   | 0                                              | 0                                         | 0                                                             |
| 25.                  | Aggregate write-ins for other-than-invested assets.....                                                         | 5,247,317                                      | 3,807,789                                 | (1,439,528)                                                   |
| 26.                  | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)..... | 24,754,953                                     | 22,958,723                                | (1,796,230)                                                   |
| 27.                  | From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                    | 0                                              | 0                                         | 0                                                             |
| 28.                  | Total (Lines 26 and 27).....                                                                                    | 24,754,953                                     | 22,958,723                                | (1,796,230)                                                   |
| Details of Write-Ins |                                                                                                                 |                                                |                                           |                                                               |
| 1101.                | .....                                                                                                           | 0                                              | 0                                         | 0                                                             |
| 1102.                | .....                                                                                                           | 0                                              | 0                                         | 0                                                             |
| 1103.                | .....                                                                                                           | 0                                              | 0                                         | 0                                                             |
| 1198.                | Summary of remaining write-ins for Line 11 from overflow page.....                                              | 0                                              | 0                                         | 0                                                             |
| 1199.                | Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....                                                 | 0                                              | 0                                         | 0                                                             |
| 2501.                | DEDUCTIBLE RECOVERABLE.....                                                                                     | 5,247,317                                      | 3,807,789                                 | (1,439,528)                                                   |
| 2502.                | .....                                                                                                           | 0                                              | 0                                         | 0                                                             |
| 2503.                | .....                                                                                                           | 0                                              | 0                                         | 0                                                             |
| 2598.                | Summary of remaining write-ins for Line 25 from overflow page.....                                              | 0                                              | 0                                         | 0                                                             |
| 2599.                | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....                                                 | 5,247,317                                      | 3,807,789                                 | (1,439,528)                                                   |

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of James River Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

The accompanying financial statements contain no differences as a result of practices prescribed or permitted by Ohio that differ from the NAIC's *Accounting Practices and Procedures Manual* as noted in the table below:

|                                                                                 | SSAP # | F/S Page | F/S Line # | 2025           | 2024           |
|---------------------------------------------------------------------------------|--------|----------|------------|----------------|----------------|
| Net Income                                                                      |        |          |            |                |                |
| (1) State basis (Page 4, Line 20, Columns 1 & 2)                                | XXX    | XXX      | XXX        | \$ 69,406,891  | \$ 41,078,392  |
| (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        | \$ 69,406,891  | \$ 41,078,392  |
| Surplus                                                                         |        |          |            |                |                |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)                                | XXX    | XXX      | XXX        | \$ 522,876,802 | \$ 415,139,617 |
| (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        | \$ 522,876,802 | \$ 415,139,617 |

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related policies. Unearned premiums are established to cover the unexpired portion of premiums written. Such reserves are determined on a daily pro rata basis. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Investment-grade issuer credit obligations are stated at amortized cost using the interest method. Non-investment-grade issuer credit obligations are stated at the lower of amortized cost or fair value. The Company does not have any investments in mandatory convertible securities or SVO-Identified investments.
- (3) Unaffiliated common stocks are stated at fair value.
- (4) Perpetual preferred stocks are stated at fair value not exceeding the current effective call price. Mandatory redeemable preferred stocks are stated at amortized cost, except non-investment grade redeemable preferred stocks, which are stated at the lower of cost or fair value.
- (5) The Company has no investments in mortgage loans.
- (6) Basis for Asset-backed Securities and Adjustment Methodology

Asset-backed securities are stated at either amortized cost using the interest method, or the lower of amortized cost or fair value based on NAIC designation. The retrospective adjustment method is used to value specific asset-backed securities that are of high-quality. The prospective method is used to value asset-backed securities with an NAIC designation of 1c or below.
- (7) Affiliated common stock is stated at the statutory value of the insurance subsidiary.
- (8) The Company has minor ownership interests in one limited partnership and eight limited liability companies. The Company carries these investments based on the underlying audited GAAP equity of the investee.
- (9) The Company has no investments in derivatives.
- (10) The Company does not consider investment income as a factor in determining premium deficiency reserves.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past company and industry experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company does not write major medical insurance with prescription drug coverage.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Accounting Changes

The NAIC revised SSAP No. 21, Other Admitted Assets, to standardize the accounting for residual tranches or interests ("residuals"), regardless of legal form. The changes included the policy election of the Allowable Earned Yield or the Practical Expedient Method to account for residuals. Effective January 1, 2025, the Company elected to utilize a practical expedient (i.e. cost recovery method) in lieu of the Allowable Earned Yield. In accordance with the transition guidance, the Company recorded a cumulative accounting adjustment of \$2,402,974 reclassifying the net unrealized gains in surplus for the residuals, previously reported under the equity method. The fair value of the residuals at December 31, 2024 became the new book adjusted carrying value on January 1, 2025. Prospectively, distributions received will be recorded as a reduction to the book adjusted carrying value. Investment income will be recognized when the residuals' book adjusted carrying value is reduced to zero. An other-than-temporary impairment (OTTI) is recorded when fair value of the residual is below its book adjusted carrying value. Due to implementation being effective January 1, 2025, there was no impact to 2024 balances.

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable
- B. Debt Restructuring - Not Applicable
- C. Reverse Mortgages - Not Applicable
- D. Asset-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

For fixed rate agency mortgage-backed securities, prepayment speeds are calculated utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer consensus survey of long-term prepayment projections.

For other mortgage-backed and asset-backed securities, prepayment assumptions are obtained from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. If Moody's projections are not available, data is obtained from Reuters, which utilizes the median prepayment speed from contributors' models. Prepayment assumptions for fixed rate agency mortgage-backed securities were generated using the prepayment speeds.

- (2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (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
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
- a. Aggregate amount of unrealized losses

1. Less than 12 months.....

\$..... 292,889

2. 12 months or longer.....

8,187,612

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

1. Less than 12 months.....

\$..... 83,062,389

2. 12 months or longer.....

186,271,432
- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

The Company's management regularly reviews the value of investments. If the value of an investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination, the following are considered:

- (a) How long and by how much the fair value has been below its cost;
- (b) The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations;
- (c) Management's intent to hold the security long enough for it to recover its value;
- (d) Any downgrades of the security by a rating agency; and

Notes to the Financial Statements

5. Investments (Continued)

(e) Any nonpayment of scheduled interest payments.

Based on that analysis, management makes a judgment as to whether the loss is other-than-temporary. If the loss is other-than-temporary, the impairment is recognized as a realized capital loss in the Statement of Income in the period the determination is made.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable
- L. Restricted Assets

(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              | \$ 0                        | \$ 0                                           | \$ 0                                           | \$ 0                                                  | \$ 0                | \$ 0                  | \$ 0                          |
| b. Collateral held under security lending agreements                               | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| c. Subject to repurchase agreements                                                | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| d. Subject to reverse repurchase agreements                                        | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| e. Subject to dollar repurchase agreements                                         | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| f. Subject to dollar reverse repurchase agreements                                 | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| g. Placed under option contracts                                                   | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| i. FHLB capital stock                                                              | 2,421,200                   | 0                                              | 0                                              | 0                                                     | 2,421,200           | 2,421,200             | 0                             |
| j. On deposit with states                                                          | 5,915,627                   | 0                                              | 0                                              | 0                                                     | 5,915,627           | 6,141,621             | (225,994)                     |
| k. On deposit with other regulatory bodies                                         | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| m. Pledged as collateral not captured in other categories                          | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| n. Other restricted assets                                                         | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| o. Collateral assets received and on balance sheet                                 | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| p. Assets held under modco reinsurance agreements                                  | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| q. Assets held under funds withheld reinsurance agreements                         | 0                           | 0                                              | 0                                              | 0                                                     | 0                   | 0                     | 0                             |
| r. Total restricted assets (Sum of a through q)                                    | <u>\$ 8,336,827</u>         | <u>\$ 0</u>                                    | <u>\$ 0</u>                                    | <u>\$ 0</u>                                           | <u>\$ 8,336,827</u> | <u>\$ 8,562,821</u>   | <u>\$ (225,994)</u>           |

| Current Year                                                                       |                              |                                   |                                                              |                                                 |                                            |                             |             |
|------------------------------------------------------------------------------------|------------------------------|-----------------------------------|--------------------------------------------------------------|-------------------------------------------------|--------------------------------------------|-----------------------------|-------------|
|                                                                                    | (8)                          | (9)                               | (10)                                                         | (11)                                            | (12)                                       | (13)                        | (14)        |
| Restricted Asset Category                                                          | Total Nonadmitted Restricted | Total Admitted Restricted (5 - 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets, % | Admitted Restricted to Total Admitted Assets, % | Amount Reported in General Interrogatories | Difference from Note and GI | GI Ref      |
| a. Subject to contractual obligation for which liability is not shown              | \$ 0                         | \$ 0                              | 0 %                                                          | 0 %                                             | XXX                                        | XXX                         | XXX         |
| b. Collateral held under security lending agreements                               | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 25.04+25.05 |
| c. Subject to repurchase agreements                                                | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.21       |
| d. Subject to reverse repurchase agreements                                        | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.22       |
| e. Subject to dollar repurchase agreements                                         | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.23       |
| f. Subject to dollar reverse repurchase agreements                                 | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.24       |
| g. Placed under option contracts                                                   | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.25       |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.26       |
| i. FHLB capital stock                                                              | 0                            | 2,421,200                         | 0.082                                                        | 0.082                                           | 2,421,200                                  | 0                           | 26.27       |
| j. On deposit with states                                                          | 0                            | 5,915,627                         | 0.199                                                        | 0.201                                           | 5,915,627                                  | 0                           | 26.28       |
| k. On deposit with other regulatory bodies                                         | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.29       |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.31       |
| m. Pledged as collateral not captured in other categories                          | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.30       |
| n. Other restricted assets                                                         | 0                            | 0                                 | 0                                                            | 0                                               | 0                                          | 0                           | 26.32       |
| o. Collateral assets received and on balance sheet                                 | 0                            | 0                                 | 0                                                            | 0                                               | XXX                                        | XXX                         | XXX         |
| p. Assets held under modco reinsurance agreements                                  | 0                            | 0                                 | 0                                                            | 0                                               | XXX                                        | XXX                         | XXX         |
| q. Assets held under funds withheld reinsurance agreements                         | 0                            | 0                                 | 0                                                            | 0                                               | XXX                                        | XXX                         | XXX         |
| r. Total restricted assets (Sum of a through q)                                    | <u>\$ 0</u>                  | <u>\$ 8,336,827</u>               | <u>0.281 %</u>                                               | <u>0.283 %</u>                                  | <u>XXX</u>                                 | <u>XXX</u>                  | <u>XXX</u>  |

Explanation for differences between the Note and general interrogatories:

Notes to the Financial Statements

5. Investments (Continued)

| GI Reference | Difference between Note<br>and GI<br>(Per Column 13 above) | Explanation |
|--------------|------------------------------------------------------------|-------------|
| 25.04+25.05  | \$ 0                                                       |             |
| 26.21        | 0                                                          |             |
| 26.22        | 0                                                          |             |
| 26.23        | 0                                                          |             |
| 26.24        | 0                                                          |             |
| 26.25        | 0                                                          |             |
| 26.26        | 0                                                          |             |
| 26.27        | 0                                                          |             |
| 26.28        | 0                                                          |             |
| 26.29        | 0                                                          |             |
| 26.31        | 0                                                          |             |
| 26.30        | 0                                                          |             |
| 26.32        | 0                                                          |             |

- (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) - Not Applicable
- (3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - Not Applicable
- (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               | 0              |
| (2) Aggregate amount of investment income | \$ 25,708       | \$ 0           |

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

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

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

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

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

B. Total Amount Excluded - Not Applicable

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

| Interest Income Due and Accrued | Amount       |
|---------------------------------|--------------|
| 1. Gross                        | \$ 9,385,762 |
| 2. Nonadmitted                  | \$ 0         |
| 3. Admitted                     | \$ 9,385,762 |

D. The aggregate deferred interest - Not Applicable

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

8. Derivative Instruments - Not Applicable

Notes to the Financial Statements

9. Income Taxes

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

(1) Change between years by tax character

|                                                                            | 2025          |                |                    | 2024          |                |                    | Change                |                      |                    |
|----------------------------------------------------------------------------|---------------|----------------|--------------------|---------------|----------------|--------------------|-----------------------|----------------------|--------------------|
|                                                                            | (1)           | (2)            | (3)                | (4)           | (5)            | (6)                | (7)                   | (8)                  | (9)                |
|                                                                            | Ordinary      | Capital        | Total<br>(Col 1+2) | Ordinary      | Capital        | Total<br>(Col 4+5) | Ordinary<br>(Col 1-4) | Capital<br>(Col 2-5) | Total<br>(Col 7+8) |
| (a) Gross deferred tax assets                                              | \$ 24,034,224 | \$ 2,043,306   | \$ 26,077,530      | \$ 25,128,685 | \$ 2,667,460   | \$ 27,796,145      | \$ (1,094,461)        | \$ (624,154)         | \$ (1,718,615)     |
| (b) Statutory valuation allowance adjustments                              | 0             | 0              | 0                  | 0             | 0              | 0                  | 0                     | 0                    | 0                  |
| (c) Adjusted gross deferred tax assets (1a - 1b)                           | 24,034,224    | 2,043,306      | 26,077,530         | 25,128,685    | 2,667,460      | 27,796,145         | (1,094,461)           | (624,154)            | (1,718,615)        |
| (d) Deferred tax assets nonadmitted                                        | 5,216,124     | 0              | 5,216,124          | 6,005,387     | 0              | 6,005,387          | (789,263)             | 0                    | (789,263)          |
| (e) Subtotal net admitted deferred tax asset (1c - 1d)                     | \$ 18,818,100 | \$ 2,043,306   | \$ 20,861,406      | \$ 19,123,298 | \$ 2,667,460   | \$ 21,790,758      | \$ (305,198)          | \$ (624,154)         | \$ (929,352)       |
| (f) Deferred tax liabilities                                               | 2,905,460     | 3,416,792      | 6,322,252          | 2,233,650     | 4,809,058      | 7,042,708          | 671,810               | (1,392,266)          | (720,456)          |
| (g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f) | \$ 15,912,640 | \$ (1,373,486) | \$ 14,539,154      | \$ 16,889,648 | \$ (2,141,598) | \$ 14,748,050      | \$ (977,008)          | \$ 768,112           | \$ (208,896)       |

(2) Admission calculation components SSAP No. 101

|                                                                                                                                                                                                              | 2025          |              |                    | 2024          |              |                    | Change                |                      |                    |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--------------|--------------------|---------------|--------------|--------------------|-----------------------|----------------------|--------------------|
|                                                                                                                                                                                                              | (1)           | (2)          | (3)                | (4)           | (5)          | (6)                | (7)                   | (8)                  | (9)                |
|                                                                                                                                                                                                              | Ordinary      | Capital      | Total<br>(Col 1+2) | Ordinary      | Capital      | Total<br>(Col 4+5) | Ordinary<br>(Col 1-4) | Capital<br>(Col 2-5) | Total<br>(Col 7+8) |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks                                                                                                                             | \$ 13,320,926 | 0            | \$ 13,320,926      | \$ 14,748,050 | 0            | \$ 14,748,050      | \$ (1,427,124)        | 0                    | \$ (1,427,124)     |
| (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) | 0             | 1,218,228    | 1,218,228          | 0             | 0            | 0                  | 0                     | 1,218,228            | 1,218,228          |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date                                                                                                               | 0             | 1,218,228    | 1,218,228          | 0             | 0            | 0                  | 0                     | 1,218,228            | 1,218,228          |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold                                                                                                                                       | XXX           | XXX          | 50,833,765         | XXX           | XXX          | 40,039,157         | XXX                   | XXX                  | 10,794,608         |
| (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                                                       | 5,497,174     | 825,078      | 6,322,252          | 4,375,248     | 2,667,460    | 7,042,708          | 1,121,926             | (1,842,382)          | (720,456)          |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))                                                                                                    | \$ 18,818,100 | \$ 2,043,306 | \$ 20,861,406      | \$ 19,123,298 | \$ 2,667,460 | \$ 21,790,758      | \$ (305,198)          | \$ (624,154)         | \$ (929,352)       |

(3) Ratio used as basis of admissibility

|                                                                                                                      | 2025           | 2024           |
|----------------------------------------------------------------------------------------------------------------------|----------------|----------------|
| (a) Ratio percentage used to determine recovery period and threshold limitation amount                               | 234.245 %      | 222.137 %      |
| (b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | \$ 493,798,495 | \$ 400,391,567 |

(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

|                                                                                                                              | 2025          |              | 2024          |              | Change                |                      |
|------------------------------------------------------------------------------------------------------------------------------|---------------|--------------|---------------|--------------|-----------------------|----------------------|
|                                                                                                                              | (1)           | (2)          | (3)           | (4)          | (5)                   | (6)                  |
|                                                                                                                              | Ordinary      | Capital      | Ordinary      | Capital      | Ordinary<br>(Col 1-3) | Capital<br>(Col 2-4) |
| 1. Adjusted gross DTAs amount from Note 9A1(c)                                                                               | \$ 24,034,224 | \$ 2,043,306 | \$ 25,128,685 | \$ 2,667,460 | \$ (1,094,461)        | \$ (624,154)         |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies                  | 0 %           | 0 %          | 0 %           | 0 %          | 0 %                   | 0 %                  |
| 3. Net admitted adjusted gross DTAs amount from Note 9A1(e)                                                                  | \$ 18,818,100 | \$ 2,043,306 | \$ 19,123,298 | \$ 2,667,460 | \$ (305,198)          | \$ (624,154)         |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | 0 %           | 60.000 %     | 0 %           | 0 %          | 0 %                   | 60.000 %             |

(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 - Not Applicable

Notes to the Financial Statements

9. Income Taxes (Continued)

C. Major components of current income taxes incurred

|                                                                          | (1)           | (2)           | (3)                 |
|--------------------------------------------------------------------------|---------------|---------------|---------------------|
|                                                                          | 2025          | 2024          | Change<br>(Col 1-2) |
| Current income taxes incurred consist of the following major components: |               |               |                     |
| 1. Current Income Tax                                                    |               |               |                     |
| (a) Federal                                                              | \$ 15,479,607 | \$ 8,646,038  | \$ 6,833,569        |
| (b) Foreign                                                              | 0             | 1,698         | (1,698)             |
| (c) Subtotal (1a+1b)                                                     | \$ 15,479,607 | \$ 8,647,736  | \$ 6,831,871        |
| (d) Federal income tax on net capital gains                              | 23,292        | 1,603,983     | (1,580,691)         |
| (e) Utilization of capital loss carry-forwards                           | 0             | 0             | 0                   |
| (f) Other                                                                | 0             | 0             | 0                   |
| (g) Federal and foreign income taxes incurred (1c+1d+1e+1f)              | \$ 15,502,899 | \$ 10,251,719 | \$ 5,251,180        |
|                                                                          | (1)           | (2)           | (3)                 |
|                                                                          | 2025          | 2024          | Change<br>(Col 1-2) |
| 2. Deferred Tax Assets                                                   |               |               |                     |
| (a) Ordinary                                                             |               |               |                     |
| (1) Discounting of unpaid losses                                         | \$ 11,549,729 | \$ 11,473,660 | \$ 76,069           |
| (2) Unearned premium reserve                                             | 5,640,507     | 6,367,544     | (727,037)           |
| (3) Policyholder reserves                                                | 0             | 0             | 0                   |
| (4) Investments                                                          | 0             | 0             | 0                   |
| (5) Deferred acquisition costs                                           | 0             | 0             | 0                   |
| (6) Policyholder dividends accrual                                       | 0             | 0             | 0                   |
| (7) Fixed assets                                                         | 0             | 0             | 0                   |
| (8) Compensation and benefits accrual                                    | 0             | 0             | 0                   |
| (9) Pension accrual                                                      | 0             | 0             | 0                   |
| (10) Receivables - nonadmitted                                           | 4,103,154     | 3,560,201     | 542,953             |
| (11) Net operating loss carry-forward                                    | 0             | 0             | 0                   |
| (12) Tax credit carry-forward                                            | 0             | 0             | 0                   |
| (13) Other                                                               | 2,740,834     | 3,727,280     | (986,446)           |
| (99) Subtotal (Sum of 2a1 through 2a13)                                  | \$ 24,034,224 | \$ 25,128,685 | \$ (1,094,461)      |
| (b) Statutory valuation allowance adjustment                             | 0             | 0             | 0                   |
| (c) Nonadmitted                                                          | 5,216,124     | 6,005,387     | (789,263)           |
| (d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)               | \$ 18,818,100 | \$ 19,123,298 | \$ (305,198)        |
| (e) Capital                                                              |               |               |                     |
| (1) Investments                                                          | \$ 1,123,569  | \$ 806,283    | \$ 317,286          |
| (2) Net capital loss carry-forward                                       | 919,737       | 0             | 919,737             |
| (3) Real estate                                                          | 0             | 0             | 0                   |
| (4) Other                                                                | 0             | 1,861,177     | (1,861,177)         |
| (99) Subtotal (2e1+2e2+2e3+2e4)                                          | \$ 2,043,306  | \$ 2,667,460  | \$ (624,154)        |
| (f) Statutory valuation allowance adjustment                             | 0             | 0             | 0                   |
| (g) Nonadmitted                                                          | 0             | 0             | 0                   |
| (h) Admitted capital deferred tax assets (2e99 - 2f - 2g)                | 2,043,306     | 2,667,460     | (624,154)           |
| (i) Admitted deferred tax assets (2d + 2h)                               | \$ 20,861,406 | \$ 21,790,758 | \$ (929,352)        |
|                                                                          | (1)           | (2)           | (3)                 |
|                                                                          | 2025          | 2024          | Change<br>(Col 1-2) |
| 3. Deferred Tax Liabilities                                              |               |               |                     |
| (a) Ordinary                                                             |               |               |                     |
| (1) Investments                                                          | \$ 2,905,460  | \$ 2,091,370  | \$ 814,090          |
| (2) Fixed assets                                                         | 0             | 0             | 0                   |
| (3) Deferred and uncollected premium                                     | 0             | 0             | 0                   |
| (4) Policyholder reserves                                                | 0             | 0             | 0                   |
| (5) Other                                                                | 0             | 142,280       | (142,280)           |
| (99) Subtotal (3a1+3a2+3a3+3a4+3a5)                                      | \$ 2,905,460  | \$ 2,233,650  | \$ 671,810          |
| (b) Capital                                                              |               |               |                     |
| (1) Investments                                                          | \$ 3,416,792  | \$ 3,020,050  | \$ 396,742          |
| (2) Real estate                                                          | 0             | 0             | 0                   |
| (3) Other                                                                | 0             | 1,789,008     | (1,789,008)         |
| (99) Subtotal (3b1+3b2+3b3)                                              | \$ 3,416,792  | \$ 4,809,058  | \$ (1,392,266)      |
| (c) Deferred tax liabilities (3a99 + 3b99)                               | \$ 6,322,252  | \$ 7,042,708  | \$ (720,456)        |
| 4. Net deferred tax assets/liabilities (2i - 3c)                         | \$ 14,539,154 | \$ 14,748,050 | \$ (208,896)        |

Notes to the Financial Statements

9. Income Taxes (Continued)

D. Among the more significant book to tax adjustments

Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

|                                                 | 2025                       | Effective Tax Rate    |
|-------------------------------------------------|----------------------------|-----------------------|
| Provision computed at statutory rate .....      | \$ ..... 17,831,056        | ..... 21.000 %        |
| Proration of tax exempt investment income ..... | ..... 130,375              | ..... 0.154 ...       |
| Tax exempt income deduction .....               | ..... (165,785)            | ..... -0.195 ...      |
| Dividends received deduction .....              | ..... (355,716)            | ..... -0.419 ...      |
| Other Permanent differences .....               | ..... 0                    | ..... 0 ...           |
| Change in nonadmitted assets .....              | ..... (542,953)            | ..... -0.639 ...      |
| Accrual adjustment - prior year .....           | ..... 15,651               | ..... 0.018 ...       |
| Other .....                                     | ..... 544,833              | ..... 0.642 ...       |
| Total .....                                     | <u>\$ ..... 17,457,461</u> | <u>..... 20.560 %</u> |
|                                                 | 2025                       | Effective Tax Rate    |
| Federal and foreign income taxes incurred ..... | \$ ..... 15,479,607        | ..... 18.231 %        |
| Realized capital gains (losses) tax .....       | ..... 23,292               | ..... 0.027 ...       |
| Change in deferred income taxes .....           | ..... 1,954,562            | ..... 2.302 ...       |
| Total statutory income taxes .....              | <u>\$ ..... 17,457,461</u> | <u>..... 20.560 %</u> |

E. Operating loss and tax credit carryforwards

- (1) At December 31, 2025, the Company had \$4.4M in operating loss carryforwards available to offset against future taxable income.
- (2) Income tax expense available for recoupment

|            | Total            |
|------------|------------------|
| 2023 ..... | \$ ..... 0       |
| 2024 ..... | ..... 8,464,682  |
| 2025 ..... | ..... 15,239,592 |

- (3) Deposits admitted under IRS Code Section 6603 - Not Applicable

F. Consolidated federal income tax return

- (1) The Company’s federal income tax return is consolidated with the following entities:
  - Falls Lake Fire & Casualty Company
  - Falls Lake Insurance Management Company, Inc.
  - Falls Lake National Insurance Company
  - James River Casualty Company
  - James River Group, Inc.
  - James River Group Holdings, Inc. (effective November 7, 2025)
  - James River Management Company, Inc.
  - James River TPA Services, Inc.
  - Stonewood Insurance Company
- (2) A written agreement provides that federal income taxes will be allocated to the Company on approximately the same basis as though the Company were filing a separate return. Estimated tax payments are settled with the Company's parent at the time such estimates are payable to the Internal Revenue Service. Final settlement between the Company and its parent is made within ninety days of filing the tax return.

G. Federal or foreign income tax loss contingencies - Not Applicable

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. On June 30, 2003, James River Group, Inc. (EIN #05-0539572), an insurance group holding company, acquired Fidelity Excess and Surplus Insurance Company for \$28.9 million in cash, and subsequently changed the name of the Company to James River Insurance Company. 100% of the outstanding common stock of the Company is owned by James River Group, Inc. ("James River Group"). See Schedule Y, Part 1, Organizational Chart.

On November 7, 2025, James River Group's parent holding company, James River Group Holdings, Ltd. redomiciled from Bermuda to Delaware and changed its name to James River Group Holding, Inc. See Schedule Y, Part 1, Organizational Chart.

B. Detail of Transactions Greater Than 0.5% of Admitted Assets

Notes to the Financial Statements

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

Effective January 27, 2025, the Company's immediate parent, James River Group, Inc., contributed \$40,000,000 of cash as additional Paid in Surplus to the Company.

See Notes 9, 10E, and 12G.

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

D. Amounts Due to or from Related Parties

See Note 10E.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

James River Insurance Company and James River Management Company, Inc. ("JRMCI") are parties to a Management Services Agreement. Pursuant to this agreement, James River Management Company, Inc. provides various services to James River Insurance Company, including but not limited to management, administration, underwriting, premium collection, claims, operations, accounting, actuarial, information technology and human resources.

Under this agreement, the Company prefunds expenses. At December 31, 2024, the Company had a receivable from JRMCI of \$13,979,966. This balance was settled during 2025, and the Company settled an additional \$124,118,930 with JRMCI resulting in a \$18,400,448 receivable that will be settled after the current reporting period.

All intercompany reinsurance balances are settled quarterly.

F. Guarantees or Contingencies - Not Applicable

G. Nature of the Control Relationship

See Schedule Y, Part 1, Organizational Chart.

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

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

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

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 Cincinnati. In accordance with the Company's strategy, borrowed funds would be utilized if a liquidity need arises. The Company does not have any borrowings with the FHLB of Cincinnati. The Company has determined the estimated maximum borrowing capacity is up to thirty percent of admitted assets, which was calculated in accordance with the FHLB of Cincinnati's capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

|                                                                         | (1)<br>Total<br>(2+3) | (2)<br>General<br>Account | (3)<br>Protected Cell<br>Accounts |
|-------------------------------------------------------------------------|-----------------------|---------------------------|-----------------------------------|
| 1. Current Year                                                         |                       |                           |                                   |
| (a) Membership stock - Class A                                          | \$ 0                  | \$ 0                      | \$ 0                              |
| (b) Membership stock - Class B                                          | 2,347,104             | 2,347,104                 | 0                                 |
| (c) Activity stock                                                      | 0                     | 0                         | 0                                 |
| (d) Excess stock                                                        | 74,096                | 74,096                    | 0                                 |
| (e) Aggregate total (a+b+c+d)                                           | \$ 2,421,200          | \$ 2,421,200              | \$ 0                              |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 883,781,468        | XXX                       | XXX                               |
| 2. Prior Year-End                                                       |                       |                           |                                   |
| (a) Membership stock - Class A                                          | \$ 0                  | \$ 0                      | \$ 0                              |
| (b) Membership stock - Class B                                          | 2,421,129             | 2,421,129                 | 0                                 |
| (c) Activity stock                                                      | 0                     | 0                         | 0                                 |
| (d) Excess stock                                                        | 71                    | 71                        | 0                                 |
| (e) Aggregate total (a+b+c+d)                                           | \$ 2,421,200          | \$ 2,421,200              | \$ 0                              |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 880,163,985        | XXX                       | XXX                               |

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

|                  | (1)<br>Current Year Total<br>(2+3+4+5+6) | (2)<br>Not Eligible for<br>Redemption | Eligible for Redemption      |                                        |                                  |                     |
|------------------|------------------------------------------|---------------------------------------|------------------------------|----------------------------------------|----------------------------------|---------------------|
|                  |                                          |                                       | (3)<br>Less Than 6<br>Months | (4)<br>6 Months to Less<br>Than 1 Year | (5)<br>1 to Less Than 3<br>Years | (6)<br>3 to 5 Years |
| Membership Stock |                                          |                                       |                              |                                        |                                  |                     |
| 1. Class A       | \$ 0                                     | \$ 0                                  | \$ 0                         | \$ 0                                   | \$ 0                             | \$ 0                |
| 2. Class B       | \$ 2,347,104                             | \$ 2,347,104                          | \$ 0                         | \$ 0                                   | \$ 0                             | \$ 0                |

(3) Collateral pledged to FHLB

The Company does not have any collateral pledged to the FHLB of Cincinnati.

(a) Amount pledged as of reporting date - Not Applicable

(b) Maximum amount pledged during reporting period - Not Applicable

(4) Borrowing from FHLB

The Company does not have any borrowings from the FHLB of Cincinnati.

(a) Amount as of the reporting date - Not Applicable

(b) Maximum amount during reporting period (current year) - Not Applicable

(c) FHLB - Prepayment obligations - Not Applicable

C. Unused commitments and lines of credit for financing arrangements: - Not Applicable

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 - Not Applicable
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans

James River Insurance Company has no employees. However, JRMC and James River Group, Inc. sponsor 401(k) plans for their employees. The terms of the 401(k) plans allow employees to contribute the maximum allowed by the U.S. Government. One hundred percent (100%) of this contribution, up to a maximum of 6% of salary, is matched by the companies. All expenses associated with the plans are allocated to the Company in accordance with the terms of the Management Services Agreement. The Company's share of the 401(k) plans' expenses were \$3,564,149 for 2025.

Certain employees of JRMC and James River Group, Inc. participate in the James River Group Holding's equity incentive plans. James River Group Holding's shareholders have approved various equity incentive plans, including the 2014 Long Term Incentive Plan ("2014 LTIP") and the 2014 Non-Employee Director Incentive Plan ("2014 Director Plan") (collectively, the "Plans"). All awards issued under the Plans are issued at the discretion of the Board of Directors. Employees are eligible to receive non-qualified stock options, incentive stock options, share appreciation rights, performance shares, restricted shares, RSUs, and other awards under the Plans. Expenses incurred under the Plans were \$7,4015,791 for the year ended December 31, 2025 and were charged to the Company through the Management Services Agreement.

Notes to the Financial Statements

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

The Company has no legal obligation for benefits under these plans.

- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

- A. The Company has 1,650,000 shares of common stock authorized, issued, and outstanding at a par value of \$2.15 per share.
- B. Dividend Rate of Preferred Stock - Not Applicable
- C. The maximum amount of dividends or distributions which may be paid to stockholders by property/casualty insurance companies domiciled in the State of Ohio without (i) prior approval or (ii) expiration of a 30-day waiting period without disapproval of the Director of Insurance is the greater of net income or 10% of policyholders’ surplus, as of the preceding December 31, but only to the extent of earned surplus as of the preceding December 31. Based on this calculation, the maximum amount of ordinary dividends or distributions which may be paid in 2026 is \$69,406,891.
- D. Ordinary Dividends - Not Applicable
- E. Within the limitations of (C) above, there are no specific restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. There were no restrictions placed on the Company’s unassigned funds.
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. Changes in Special Surplus Funds

During 2025, the Aggregate Write-In for Special Surplus Funds increased by \$43.2 million as a result of a gain on retroactive reinsurance. During 2025, \$8.8 million of restricted surplus was transferred to unassigned funds as a result of retroactive reinsurance (see note 23F(1)d).

- J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented by cumulative net unrealized gains is \$13,764,505.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments
  - (1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company has four contingent commitments:

1) The Company entered into a subscription agreement committing \$20 million to invest in the limited partnership of AG Asset Based Credit Fund, L.P. (“the Fund”) via the AG ABC Structured Note, L.P. feeder fund (“the Feeder Fund”). The Fund is a diversified specialty private credit strategy targeting 10%-13% net IRRs across a wide range of potential investments including consumer loans (auto loans, student loans, credit card receivables), real assets (single and multi-family rentals, residential development, commercial real estate bridge loans), and specialty (equipment leases, small business loans, tax liens, royalty streams, capital relief). The Fund will consist of a portfolio of approximately 30-50 specialty private credit investments. The Fund’s investment period extends three years from the final close on June 28, 2023, with an additional one-year extension option exercised at the discretion of the General Partner. The harvest period will be four years with a one-year extension option exercised at the discretion of the General Partner and a second extension option subject to an Advisory Committee veto.

During 2025, the Company funded \$17.3 million of the original \$20 million commitment, leaving \$2.7 million as a contingent commitment to invest in the Fund as of 12/31/2025.

2) The Company entered into a subscription agreement committing \$20 million to invest in the limited partnership of TPG AG Asset Based Credit Fund II, L.P. (“Fund II”) via the TPG AG ABC Structured Note II, L.P. feeder fund (“ABC II”). ABC II is a diversified specialty private credit strategy targeting 10%-13% net IRRs across a wide range of potential investments including consumer loans (auto, student loans, credit card receivables), real assets (single and multi-family rentals, residential development, commercial real estate bridge loans), and specialty (equipment leases, small business loans, tax liens, royalty streams, capital relief). ABC II’s investment period extends three years from the final close, projected in the second quarter of 2026, with an additional one-year extension option exercised at the discretion of the General Partner. The harvest period will be four years with a one-year extension option at the discretion of the General Partner and a second extension option subject to an Advisory Committee veto.

During 2025, the Company funded \$1.6 million of the original \$20 million commitment, leaving \$18.4 million as a contingent commitment to invest in ABC II as of 12/31/2025.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

3) The Company entered into a subscription agreement committing \$75 million to invest in the limited partnership of Sixth Street Private Asset Based Investment Fund I, L.P. (the Sixth Street Fund) via the Sixth Street Private Asset Based Investment I Note Issuer, LLC feeder fund (the Sixth Street Feeder Fund). The Sixth Street Fund is a diversified specialty private credit strategy targeting 10%-13% net IRRs across core asset markets within consumer finance (consumer installment loans, credit card receivables, auto loans, student loans, residential solar loans, home improvement loans), residential mortgages (prime jumbo, NQM, investor debt service coverage ratio loans, fix-and-flip loans), and consumer finance (equipment loans and leases, lender finance, industrial solar, litigation, medical receivables). The Sixth Street Fund's investment period extends four years following the expiration of the commitment period, which is 24 months from its first draw.

During 2025, the Company funded \$4.8 million of the original \$75 million commitment, leaving \$70.2 million as a contingent commitment to invest in the Sixth Street Fund as of 12/31/2025.

4) The Company entered into a subscription agreement committing \$25 million to invest in the limited partnership of the TPG AG Credit Solutions Fund III, L.P. (the CSF III Fund) via the TPG AG CSF III Structured Note, L.P. feeder fund (the CSF III Feeder Fund). The CSF III Fund has an opportunistic, stressed, and special situation corporate credit strategy, targeting 13%-15% net IRRs, investing in customized, bi-laterally negotiated financing that help resolve complex and idiosyncratic needs. Investments can be in public and private sectors and generally are comprised of corporate debt securities, namely bank debt and bonds, and to a lesser extent equity and other structures. The CSF III Fund's investment period extends the later of the three-year anniversary of the first capital contribution or the two-year anniversary of the final closing. The harvest period will be two years with two one-year extensions exercised at the discretion of the General Partnership.

During 2025, the Company funded \$0.8 million of the original \$25 million commitment, leaving \$24.2 million as a contingent commitment to invest in the CSF III Fund as of 12/31/2025.

- (2) Nature and circumstances of guarantee - Not Applicable
- (3) Aggregate compilation of guarantee obligations - Not Applicable

- B. Assessments - Not Applicable
- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Product Warranties - Not Applicable
- F. Joint and Several Liabilities - Not Applicable
- G. All Other Contingencies

Various lawsuits against the Company arise during the normal course of business. The Company's management believes that contingent liabilities arising from such litigation and other matters will not have material effect on the financial position or the results of operations of the Company.

- 15. Leases - Not Applicable
- 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 - 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
- 20. Fair Value Measurements

- A. Fair Value Measurement

For statutory accounting, certain investments are carried at fair value, while others may periodically be carried at fair value based on certain factors such as the NAIC's lower of cost or market rule or an impairment. Assets recorded at fair value are categorized based on an evaluation of the various inputs used to measure the fair value.  
Three levels of inputs are used to measure fair value:

- Level 1: Quoted prices in active markets for identical assets,
- Level 2: Indirect observable inputs, including prices for similar assets and market corroborated inputs, and
- Level 3: Unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

Supporting documentation received from pricing vendors detailing the inputs, models and processes used in the vendor's evaluation process is used to determine the appropriate fair value hierarchy. Documentation from each pricing vendor is reviewed and monitored periodically to ensure they are consistent with pricing policy procedures. Market information obtained from brokers with respect to security valuations is also considered in the pricing hierarchy.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(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                 |         |               |              |                       |                |
|                                                  | Issuer credit obligations            | \$ 0    | \$ 54,433,019 | \$ 0         | \$ 0                  | \$ 54,433,019  |
|                                                  | Asset-backed securities              | 0       | 0             | 2,422,858    | 0                     | 2,422,858      |
|                                                  | Preferred stock - industrial & misc. | 0       | 37,879,057    | 0            | 0                     | 37,879,057     |
|                                                  | Common stock - industrial & misc.    | 0       | 2,487,145     | 0            | 0                     | 2,487,145      |
|                                                  | Money market mutual funds            | 0       | 0             | 0            | 42,425,921            | 42,425,921     |
|                                                  | Total assets at fair value/NAV       | \$ 0    | \$ 94,799,221 | \$ 2,422,858 | \$ 42,425,921         | \$ 139,648,000 |
| b.                                               | Liabilities at fair value            |         |               |              |                       |                |
|                                                  | Not applicable                       | \$ 0    | \$ 0          | \$ 0         | \$ 0                  | \$ 0           |
|                                                  | Total liabilities at fair value      | \$ 0    | \$ 0          | \$ 0         | \$ 0                  | \$ 0           |

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

| Description             | Beginning balance as of 01/01/2025 | 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 12/31/2025 |
|-------------------------|------------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|------------------------------|
| a. Assets               |                                    |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Asset-backed securities | \$ 2,238,533                       | \$ 0                   | \$ 0                     | \$ 0                                            | \$ 126,992                                   | \$ 57,333 | \$ 0      | \$ 0  | \$ 0        | \$ 2,422,858                 |
| Total assets            | \$ 2,238,533                       | \$ 0                   | \$ 0                     | \$ 0                                            | \$ 126,992                                   | \$ 57,333 | \$ 0      | \$ 0  | \$ 0        | \$ 2,422,858                 |
| b. Liabilities          |                                    |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Total liabilities       | \$ 0                               | \$ 0                   | \$ 0                     | \$ 0                                            | \$ 0                                         | \$ 0      | \$ 0      | \$ 0  | \$ 0        | \$ 0                         |

(3) Policies when Transfers Between Levels are Recognized

Transfers in and out of Level 3 are recognized based on the beginning of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Fair value measurements for bonds and equity securities are based on values published by independent pricing services such as LSEG Pricing Service (formerly Refinitiv Evaluated Pricing Service) and S&P Global Market Intelligence. These sources have been evaluated and approved by the investment manager's pricing policy committee. Under certain circumstances, if a vendor price is not available, a price may be obtained from a broker. For private bonds, where vendor prices are not available, the Company will utilize an internally developed valuation model based on the spread of a comparable market index to determine the fair value. Money market mutual funds are valued using a stable Net Asset Value (NAV) of one dollar per share. Residual tranches or interests will be valued according to NAV, which is the practical expedient to fair value.

Generally, independent pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. As of December 31, 2025, there were no investments for which external sources were unavailable to determine fair value.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments, excluding those accounted for under the equity method (subsidiaries and other invested assets). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

| Type of Financial Instrument              | Aggregate Fair Value | Admitted Assets  | Level 1    | Level 2          | Level 3       | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|-------------------------------------------|----------------------|------------------|------------|------------------|---------------|-----------------------|----------------------------------|
| Bonds                                     | \$ 1,263,740,898     | \$ 1,272,357,069 | \$ 0       | \$ 1,219,102,124 | \$ 44,638,774 | \$ 0                  | \$ 0                             |
| Preferred stock                           | 37,879,057           | 37,879,057       | 0          | 37,879,057       | 0             | 0                     | 0                                |
| Common stock                              | 2,487,145            | 2,487,145        | 0          | 2,487,145        | 0             | 0                     | 0                                |
| Cash equivalents & short-term investments | 77,412,388           | 77,408,166       | 34,986,467 | 0                | 0             | 42,425,921            | 0                                |
| Residual tranches or interests            | 9,886,737            | 7,740,851        | 0          | 0                | 0             | 9,886,737             | 0                                |

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

A. Unusual or Infrequent Items

There were no unusual or infrequent items that merited recognition or disclosure in these statements.

Notes to the Financial Statements

21. Other Items (Continued)

- B. Troubled Debt Restructuring - Not Applicable
- D. Business Interruption Insurance Recoveries - Not Applicable
- E. State and Federal Tax Credits - Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure
- (1) The Company does not engage in direct subprime residential mortgage lending. The Company's exposure to subprime is limited to investments within the fixed income investment portfolio which contains securities collateralized by mortgages that have characteristics of subprime lending. Such characteristics include an interest rate above prime to borrowers who do not qualify for prime rate loans, borrowers with low credit ratings (FICO scores), unconventionally high initial loan-to-value ratios, and borrowers with less than conventional documentation of their income and/or net assets.
- (2) Direct exposure through investments in subprime mortgage loans - Not Applicable
- (3) Direct exposure through other investments - Not Applicable
- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable
- G. Insurance-Linked Securities (ILS) Contracts - Not Applicable
- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

There were no other subsequent events occurring through February 23, 2026 that merited recognition or disclosure in these statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

At December 31, 2025, the Company had the following unsecured aggregate reinsurance recoverable for losses and loss adjustment expenses, paid and unpaid, including IBNR, and unearned premium that exceeded 3% of the Company's policyholders' surplus:

Individual Reinsurers with Unsecured Reinsurance Recoverables Exceeding 3% of Policyholder Surplus

Individual Reinsurers Who Are Not Members of a Group

| ID Number  | Reinsurer Name                 | Unsecured Amount |
|------------|--------------------------------|------------------|
| AA-3194168 | Aspen Bermuda Ltd              | \$ 38,068,281    |
| AA-1120337 | Aspen Insurance UK Ltd         | 20,241,527       |
| AA-3191435 | Conduit Reinsurance Ltd        | 36,861,558       |
| RJ-1120191 | Convex Insurance UK Ltd        | 20,726,876       |
| AA-3191400 | Convex Reinsurance Ltd         | 19,855,665       |
| AA-1340125 | Hannover Ruckversicherungs AG  | 80,793,659       |
| 52-1952955 | Renaissance Reinsurance US Inc | 19,920,393       |
| 13-2918573 | Toa Reinsurance Co of America  | 17,432,628       |

Individual Reinsurers Who Are Members of a Group

| NAIC Group Code | ID Number  | Reinsurer Name                        | Unsecured Amount |
|-----------------|------------|---------------------------------------|------------------|
| 0572            | 38-3207001 | Accident Fund Insurance Co of America | \$ 16,633,698    |
| 1279            | 06-1430254 | Arch Reinsurance Co                   | 22,736,666       |
| 0098            | 47-0574325 | Berkley Insurance Co                  | 229,795,284      |
| 3494            | 42-1019055 | Falls Lake National Insurance Co      | 18,406,140       |
| 0031            | 13-2673100 | General Reinsurance Corp              | 27,588,941       |
| 5001            | 13-2997499 | SiriusPoint American Insurance Co     | 21,506,097       |
| 0181            | 13-1675535 | Swiss Reinsurance America Corp        | 225,087,424      |

- B. Reinsurance Recoverable in Dispute - Not Applicable
- C. Reinsurance Assumed and Ceded
- (1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

|                                    | Assumed Reinsurance   |                      | Ceded Reinsurance     |                       | Net                    |                       |
|------------------------------------|-----------------------|----------------------|-----------------------|-----------------------|------------------------|-----------------------|
|                                    | Premium Reserve       | Commission Equity    | Premium Reserve       | Commission Equity     | Premium Reserve        | Commission Equity     |
| a. Affiliates                      | \$ 134,297,791        | \$ 41,096,088        | \$ 238,278,814        | \$ 73,708,564         | \$(103,981,023)        | \$(32,612,476)        |
| b. All other                       | 0                     | 0                    | 159,876,529           | 41,381,875            | \$(159,876,529)        | \$(41,381,875)        |
| c. Total (a+b)                     | <u>\$ 134,297,791</u> | <u>\$ 41,096,088</u> | <u>\$ 398,155,343</u> | <u>\$ 115,090,439</u> | <u>\$(263,857,552)</u> | <u>\$(73,994,351)</u> |
| d. Direct unearned premium reserve |                       |                      | \$ 398,155,343        |                       |                        |                       |

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

Notes to the Financial Statements

23. Reinsurance (Continued)

(3) Risks attributed to each of the company's protected cells - Not Applicable

D. Uncollectible Reinsurance - Not Applicable

E. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

On October 6th, 2025, the Company commuted and settled its Quota Share Reinsurance Agreement with Aioi Nissay Dowa Insurance Company Ltd (AND).

|                                       | Amount       |
|---------------------------------------|--------------|
| (1) Losses incurred                   | \$ 1,492,990 |
| (2) Loss adjustment expenses incurred | 203,590      |
| (3) Premiums earned                   | 0            |
| (4) Other                             | 0            |
| (5) Company                           |              |
| Aioi Nissay Dowa Insurance Company    | \$ 1,696,580 |

F. Retroactive Reinsurance

(1) Retroactive reinsurance agreements that transfer liabilities for losses that have already occurred and that will generate special surplus transactions

The Company has entered into three agreements that are accounted for as retroactive reinsurance.

1) **LPT – Aleka:** On September 27, 2021, the Company and its subsidiary James River Casualty Company, collectively "the Ceding Companies", entered into a loss portfolio transfer ("LPT") reinsurance transaction with Aleka Insurance, Inc. ("Aleka"), a wholly-owned captive insurer of Uber Technologies, Inc. ("Uber"), under which Aleka reinsures substantially all of the Company's legacy portfolio of commercial auto policies related to Uber's ridesharing business. Under the terms of the transaction, based on reserves in place as of July 1, 2021, the Company ceded to Aleka approximately \$342.3 million of commercial auto liabilities relating to business written for Uber's ridesharing business in the years 2013-2019. The coverage provided by Aleka is fully collateralized and not subject to an aggregate limit. The Company paid Aleka a reinsurance premium of \$342.3 million.

Aleka is obligated to post collateral as security for its obligations to the Ceding Companies, which will be maintained at 102% of the Ceding Companies' estimate of Aleka's obligations under the reinsurance agreement, in accordance with standard actuarial principles and based on reserves recorded in the Ceding Companies' statutory financial statements. This collateral is held in two trust accounts: the first, a trust account established by Aleka for the benefit of the Ceding Companies (the "LPT Trust"), and the second, a trust account established by the Ceding Companies for the benefit of the third-party claims administrator appointed by Aleka and the Ceding Companies (the "Loss Fund Trust"), which the Company funds using amounts withdrawn from the LPT Trust.

2) **LPT – ADC State National:** On July 2, 2024, the Ceding Companies entered into a Combined Loss Portfolio Transfer and Adverse Development Cover Reinsurance Contract (the "LPT-ADC Agreement") with State National Insurance Company, Inc. ("State National"). The transaction closed upon signing and was reflected in the results for the third quarter of 2024.

The LPT-ADC Agreement is effective January 1, 2024 (the "Effective Date") and applies to the Ceding Companies' Excess & Surplus Lines segment portfolio losses attaching to premium earned during 2010-2023 (both years inclusive), excluding, among others, losses related to property lines of business and commercial auto policies issued to a former large insured or its affiliates (the "Subject Business"). Pursuant to the LPT-ADC Agreement, (a) State National reinsured 85% of losses paid on and after the Effective Date in respect of the Subject Business in excess of \$716.6 million up to an aggregate limit of \$467.1 million (with State National's share of the aggregate limit being \$397.0 million) in exchange for consideration paid by the Ceding Companies equal to \$313.2 million, (b) the Ceding Companies will continue to manage claims and to manage and collect the benefit of other existing third-party reinsurance on the Subject Business, which third-party reinsurance shall inure to the benefit of the LPT-ADC Agreement, and (c) the Ceding Companies is entitled to a profit commission of 50% of any favorable development on the business ceded to State National below 104.5% of carried reserves, which profit commission shall not exceed \$87.0 million in total. The Company's portion of the consideration is \$312.4 million.

3) **ADC – Cavello Bay:** On November 11, 2024, the Ceding Companies executed an Adverse Development Cover ("ADC") Reinsurance Contract (the "ADC Agreement") with Enstar, through its subsidiary Cavello Bay Reinsurance Limited ("Cavello Bay"), effective January 1, 2024 and is placed at 100%. This transaction provides an additional \$75 million in adverse development coverage on top of the existing LPT-ADC agreement with State National described above. It excludes exposure to property and the commercial auto segment already included in a previously executed loss portfolio transfer described above. The reserves as of December 31, 2024 did not reach the initial retention. The transaction received regulatory approval on December 19, 2024 and was settled on December 24, 2024. The cost of the ADC, paid entirely by the Company, was \$52.8 million and resulted in an initial loss recorded in the 2024 financials.

The LPTs and ADCs are considered retroactive reinsurance contracts. The Loss and LAE reserves ceded under the agreements are reflected as a contra-liability "Retroactive Reinsurance Reserve Ceded" within Aggregate Write-Ins for Liabilities. The initial loss on the ADC (if applicable) was reflected as an Aggregate Write-In on the Statement of Income. When the cumulative loss and LAE ceded under each of the LPTs and ADCs exceed the consideration paid, the resulting gains are reflected as an Aggregate Write-In on the Statement of Income and as an Aggregate Write-in for Special Surplus Funds.

The Company is party to an intercompany pooling agreement ("the Pool") (see Note 26). Development on the Ceding Companies' business subject to the LPTs and ADCs is ceded to the Pool. Any gain or loss on the LPTs and ADCs related to development is shared by the pooling participants at their respective pooling percentages. Each company's share of the gain or loss on LPTs is immediately settled through recoveries on paid losses.

Notes to the Financial Statements

23. Reinsurance (Continued)

Any balance in the Aggregate Write-In for Special Surplus Funds resulting from a gain on the LPTs and ADCs is transferred to Unassigned Funds to the extent the retroactive reinsurance recovered exceeds the initial consideration paid under the contracts.

(a) Reserves transferred

|                                | Reported Company |                       |
|--------------------------------|------------------|-----------------------|
|                                | Assumed          | Ceded                 |
| 1. Initial reserves            | \$ 0             | \$ 654,719,769        |
| 2. Adjustments - prior year(s) | 0                | (258,383,477)         |
| 3. Adjustment - current year   | 0                | 62,644,789            |
| 4. Current total (1+2+3)       | <u>\$ 0</u>      | <u>\$ 458,981,081</u> |

(b) Consideration paid or received

|                                | Assumed     | Ceded                 |
|--------------------------------|-------------|-----------------------|
| 1. Initial consideration       | \$ 0        | \$ 707,484,921        |
| 2. Adjustments - prior year(s) | 0           | 0                     |
| 3. Adjustments - current year  | 0           | 0                     |
| 4. Current total (1+2+3)       | <u>\$ 0</u> | <u>\$ 707,484,921</u> |

(c) Paid losses reimbursed or recovered

|                        | Assumed     | Ceded                   |
|------------------------|-------------|-------------------------|
| 1. Prior year(s)       | \$ 0        | \$ (347,978,132)        |
| 2. Current year        | 0           | 19,419,918              |
| 3. Current total (1+2) | <u>\$ 0</u> | <u>\$ (328,558,214)</u> |

(d) Special surplus from retroactive reinsurance

|                                                               | Assumed     | Ceded                |
|---------------------------------------------------------------|-------------|----------------------|
| 1. Initial surplus gain or loss                               | \$ 0        | \$ (29,020,834)      |
| 2. Adjustments - prior year(s)                                | 0           | 89,594,655           |
| 3. Adjustments - current year                                 | 0           | 43,224,871           |
| 4. Current year restricted surplus                            | 0           | (81,189,705)         |
| 5. Cumulative total transferred to unassigned funds (1+2+3+4) | <u>\$ 0</u> | <u>\$ 22,608,987</u> |

(e) All cedents and reinsurers involved in all transactions included in summary totals above

| Company                                | Assumed Amount | Ceded Amount          |
|----------------------------------------|----------------|-----------------------|
| Aleka Insurance, Inc.                  | \$ 0           | \$ 11,282,495         |
| State National Insurance Company, Inc. | 0              | 396,304,170           |
| Cavello Bay Reinsurance, Ltd.          | 0              | 51,394,416            |
| Total                                  | <u>\$ 0</u>    | <u>\$ 458,981,081</u> |

(f) Total Paid Loss/LAE amounts recoverable (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), any amounts more than 90 days overdue (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), and for amounts recoverable the collateral held (for unauthorized and certified reinsurers) as respects amounts recoverable from unauthorized and certified reinsurers

(1) Authorized reinsurers

| Company                                | Total Paid/Loss/LAE Recoverable | Amount Over 90 Days Overdue |
|----------------------------------------|---------------------------------|-----------------------------|
| State National Insurance Company, Inc. | \$ 0                            | \$ 0                        |
| Total                                  | <u>\$ 0</u>                     | <u>\$ 0</u>                 |

(2) Unauthorized reinsurers

| Company                       | Total Paid/Loss/LAE Recoverable | Amount Over 90 Days Overdue | Collateral Held      |
|-------------------------------|---------------------------------|-----------------------------|----------------------|
| Aleka Insurance, Inc.         | \$ 910,151                      | \$ 0                        | \$ 19,640,713        |
| Cavello Bay Reinsurance, Ltd. | 0                               | 0                           | 0                    |
| Total                         | <u>\$ 910,151</u>               | <u>\$ 0</u>                 | <u>\$ 19,640,713</u> |

Notes to the Financial Statements

23. Reinsurance (Continued)

(3) Certified reinsurers

| Company    | Total<br>Paid/Loss/LAE<br>Recoverable | Amount Over<br>90 Days<br>Overdue | Collateral Held |
|------------|---------------------------------------|-----------------------------------|-----------------|
| Total..... | \$..... 0                             | \$..... 0                         | \$..... 0       |

(4) Reciprocal Jurisdiction Reinsurers

| Company    | Total<br>Paid/Loss/LAE<br>Recoverable | Amount Over<br>90 Days<br>Overdue |
|------------|---------------------------------------|-----------------------------------|
| Total..... | \$..... 0                             | \$..... 0                         |

- G. Reinsurance Accounted for as a Deposit - Not Applicable
- H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - Not Applicable
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable
- K. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not write any contracts with retroactive rated contract terms.

- A. Method Used to Estimate - None
- B. Method Used to Record - None
- C. Amount and Percent of Net Retrospective Premiums - None
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None
- E. Calculation of Nonadmitted Retrospective Premium - None
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

NONE

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

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

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

The following table provides an analysis of the change in loss and loss adjustment expense reserves net of reinsurance recoverables for the indicated periods:

|                                                                  | Dec 31, 2025   | Dec 31, 2024   |
|------------------------------------------------------------------|----------------|----------------|
| Reserves, Net of Reinsurance Recoverables at Beginning of Period | \$ 815,970,722 | \$ 728,771,214 |
| Loss and loss adjustment expense incurred:                       |                |                |
| Current accident year                                            | 219,850,254    | 242,767,530    |
| Prior accident years                                             | 42,524,784     | 70,147,412     |
|                                                                  | 262,375,038    | 312,914,942    |
| Loss and loss adjustment expense payments made for:              |                |                |
| Current accident year                                            | 9,813,272      | 17,222,032     |
| Prior accident years                                             | 226,126,213    | 208,493,402    |
|                                                                  | 235,939,485    | 225,715,434    |
| Reserves, Net of Reinsurance Recoverables at End of Period       | \$ 842,406,275 | \$ 815,970,722 |

The Company participates in an intercompany pooling arrangement ("the Pool") as further described in Note 26. The Company's participation is 55% of the entire pool. The development across the entire pool is described below.

Losses Incurred

During 2025, the companies participating in the pool experienced \$77.3 million of adverse development in prior years. The development was primarily related to James River Insurance Company and James River Casualty Company (collectively "James River"). James River experienced \$92.6 million of adverse development on its casualty book of business that is subject to the LPT-ADC Agreement previously mentioned in Note 23. This was partially offset by \$19.0 million of favorable development on other accident years and lines of business for James River. Additionally, the other companies in the Pool experienced \$3.7 million of adverse development. The total development across the pooling participants net of retroactive reinsurance was (\$1.3) million.

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

Notes to the Financial Statements

26. Intercompany Pooling Arrangements

- A. A-D. The insurance entities within the James River Group are participants in an intercompany reinsurance pooling agreement which was effective January 1, 2013 and included business in-force and subsequent to that date. The Pool is net of all other reinsurance coverage carried by the participants. The Pool provides proportionate sharing of premiums earned, losses and loss adjustment expenses incurred and underwriting expenses incurred. Additionally, any gain related to pooled adverse development subject to a loss portfolio transfer agreement would be shared by the pooling participants at their respective pooling percentages.

On August 1, 2016 Falls Lake Fire and Casualty Company received approval from the California Department of Insurance to be a party to the pooling agreement, effective January 1, 2016 on an in-force, new and renewal basis.

Effective January 1, 2017, the intercompany reinsurance pooling agreement was amended to exclude the James River Insurance Company's commercial auto line of business.

Effective January 1, 2021, the intercompany reinsurance pooling agreement was amended to include the James River Insurance Company's commercial auto line of business. The participation percentages were also revised with the amendment. The current participating companies have received approval of the revised agreement with their States of domicile (OH and CA). Current participants and their current percentages of the pool are as follows:

| Company                                              | NAIC # | Current Participation |
|------------------------------------------------------|--------|-----------------------|
| Falls Lake National Insurance Company (lead company) | 31925  | 7%                    |
| James River Insurance Company                        | 12203  | 55%                   |
| Stonewood Insurance Company                          | 11828  | 14%                   |
| James River Casualty Company                         | 13685  | 7%                    |
| Falls Lake Fire and Casualty Company                 | 15884  | 17%                   |

- E. Explanation of Discrepancies Between Entries of Pooled Business - Not Applicable
- F. Description of intercompany sharing, if other than in accordance with the pooling percentage, of the Provision for Reinsurance and the write-off of uncollectible reinsurance:

The Provision for Reinsurance is recorded on a standalone basis and not allocated based on the pooling participation percentages. Write-offs for uncollectible reinsurance are not applicable. Under the pooling agreement, the Company's parent, JRG, guarantees the payment of all Third Party Reinsurance amounts owed to Reinsurer or Cededs that is not collectable under a Third Party Reinsurance agreement.

- G. As a result of the pooling, the amount due to Falls Lake National Insurance Company is \$8,848,119 as of December 31, 2025.

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves:..... \$..... 0
2. Date of the most recent evaluation of this liability:..... 02/23/2026.....
3. Was anticipated investment income utilized in the calculation?..... NO.....

31. High Deductibles - Not Applicable

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

33. Asbestos/Environmental Reserves

- A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of, a liability due to asbestos losses?

Yes ( X ) No ( )

The Company has exposure to asbestos claims through the assumption of worker's compensation insurance from the intercompany pooling arrangement.

- (1) Direct basis - Not Applicable
- (2) Assumed reinsurance basis

|                                                                        | 2021                  | 2022                  | 2023                  | 2024             | 2025                 |
|------------------------------------------------------------------------|-----------------------|-----------------------|-----------------------|------------------|----------------------|
| a. Beginning reserves.....                                             | \$..... 71,866        | \$..... 17,406        | \$..... 17,655        | \$..... 49,277   | \$..... 0            |
| b. Incurred losses and loss adjustment expense.....                    | 5,307                 | 3,691                 | (3,273)               | (44,846)         | 30,269               |
| c. Calendar year payments for losses and loss adjustment expenses..... | 59,767                | 3,442                 | (34,895)              | 4,431            | 23,971               |
| d. Ending reserves (a+b-c).....                                        | <u>\$..... 17,406</u> | <u>\$..... 17,655</u> | <u>\$..... 49,277</u> | <u>\$..... 0</u> | <u>\$..... 6,298</u> |

- (3) Net of ceded reinsurance basis

|                                                                        | 2021                  | 2022                  | 2023                  | 2024             | 2025                 |
|------------------------------------------------------------------------|-----------------------|-----------------------|-----------------------|------------------|----------------------|
| a. Beginning reserves.....                                             | \$..... 71,866        | \$..... 17,406        | \$..... 17,655        | \$..... 49,277   | \$..... 0            |
| b. Incurred losses and loss adjustment expenses.....                   | 5,307                 | 3,691                 | (3,273)               | (44,846)         | 30,269               |
| c. Calendar year payments for losses and loss adjustment expenses..... | 59,767                | 3,442                 | (34,895)              | 4,431            | 23,971               |
| d. Ending reserves (a+b-c).....                                        | <u>\$..... 17,406</u> | <u>\$..... 17,655</u> | <u>\$..... 49,277</u> | <u>\$..... 0</u> | <u>\$..... 6,298</u> |

Notes to the Financial Statements

33. Asbestos/Environmental Reserves (Continued)

- B. Amount of the Ending Reserves for Bulk + IBNR Included in A (Loss & LAE)
- (1) Direct basis.....

\$.....

0
- (2) Assumed reinsurance basis.....

\$.....

0
- (3) Net of ceded reinsurance basis.....

\$.....

0
- C. Amount of the Ending Reserves for Loss Adjustment Expenses Included in A (Case, Bulk + IBNR)
- (1) Direct basis.....

\$.....

0
- (2) Assumed reinsurance basis.....

\$.....

0
- (3) Net of ceded reinsurance basis.....

\$.....

0
- D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses?
- Yes ( X )    No (   )
- The Company had exposure to environmental claims through the sale of general liability insurance in prior years. The Company attempts to estimate the full impact of the environmental exposure by establishing a full case basis reserves on all known losses and computing incurred but not reported losses based on previous experience. All reserves were closed prior to December 31, 2017.
- (1) Direct basis - Not Applicable
- (2) Assumed reinsurance basis - Not Applicable
- (3) Net of ceded reinsurance basis - Not Applicable
- E. Amount of the Ending Reserves for Bulk + IBNR Included in D (Loss & LAE) - Not Applicable
- F. Amount of the Ending Reserves for Loss Adjustment Expenses Included in D (Case, Bulk + IBNR) - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

GENERAL

1.1.

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

YES

If yes, complete Schedule Y, Parts 1, 1A, 2, and 3.

1.2.

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

YES

1.3.

State Regulating?

OHIO

1.4.

Is the reporting entity publicly traded or a member of a publicly traded group?

YES

1.5.

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

1620459

2.1.

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

NO

2.2.

If yes, date of change:

3.1.

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2024

3.2.

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.

12/31/2019

3.3.

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).

06/26/2021

3.4.

By what department or departments?

OHIO DEPARTMENT OF INSURANCE

3.5.

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

N/A

3.6.

Have all of the recommendations within the latest financial examination report been complied with?

N/A

4.1.

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11.

sales of new business?

YES

4.12.

renewals?

YES

4.2.

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21.

sales of new business?

NO

4.22.

renewals?

NO

5.1.

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

NO

If yes, complete and file the merger history data file with the NAIC.

5.2.

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

|                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                | 00000             |                   |

6.1.

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

NO

6.2.

If yes, give full information

7.1.

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

NO

7.2.

If yes,

7.21.

State the percentage of foreign control.

0 %

7.22.

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

|             |                |
|-------------|----------------|
| 1           | 2              |
| Nationality | Type of Entity |
|             |                |

8.1.

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

NO

8.2.

If response to 8.1 is yes, please identify the name of the DIHC.

NOT APPLICABLE

8.3.

Is the company affiliated with one or more banks, thrifts or securities firms?

NO

8.4.

If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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.

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

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

- 8.5. Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company?..... NO.....
- 8.6. If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule?..... NO.....
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
ERNST & YOUNG LLP, 100 NORTH TRYON STREET, CHARLOTTE, NC 28202
- 10.1. Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?..... NO.....
- 10.2. If the response to 10.1 is yes, provide information related to this exemption:  
NOT APPLICABLE
- 10.3. Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?..... NO.....
- 10.4. If the response to 10.3 is yes, provide information related to this exemption:  
NOT APPLICABLE
- 10.5. Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?..... YES.....
- 10.6. If the response to 10.5 is no or n/a, please explain.  
NOT APPLICABLE
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
YI JING WILLIS TOWERS WATSON 1500 MARKET STREET CENTER SQUARE EAST PHILADELPHIA, PA 19102
- 12.1. Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?..... NO.....  
12.11 Name of real estate holding company  
NOT APPLICABLE  
12.12 Number of parcels involved..... 0 .....  
12.13 Total book / adjusted carrying value..... \$..... 0 .....
- 12.2. If yes, provide explanation  
NOT APPLICABLE
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:  
13.1. What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?..... NOT APPLICABLE.....  
13.2. Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?.....  
13.3. Have there been any changes made to any of the trust indentures during the year?.....  
13.4. If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?.....
- 14.1. Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES.....  
a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
c. Compliance with applicable governmental laws, rules and regulations;  
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
e. Accountability for adherence to the code.
- 14.11. If the response to 14.1 is no, please explain:  
NOT APPLICABLE
- 14.2. Has the code of ethics for senior managers been amended?..... NO.....
- 14.21. If the response to 14.2 is yes, provide information related to amendment(s).  
NOT APPLICABLE
- 14.3. Have any provisions of the code of ethics been waived for any of the specified officers?..... NO.....
- 14.31. If the response to 14.3 is yes, provide the nature of any waiver(s).  
NOT APPLICABLE
- 15.1. Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?..... YES.....
- 15.2. If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

| 1                                                 | 2                               | 3                                                   | 4          |
|---------------------------------------------------|---------------------------------|-----------------------------------------------------|------------|
| American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Circumstances That Can Trigger the Letter of Credit | Amount     |
| 221272303                                         | PROVIDENT BANK                  | NON-PAYMENT OF DEDUCTIBLE BALANCE                   | \$ 400,000 |

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?NO
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?YES
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?YES

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?NO
- 20.1. Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers\$ 0

20.12 To stockholders not officers\$ 0

20.13 Trustees, supreme or grand (Fraternal only)\$ 0
- 20.2. Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers\$ 0

20.22 To stockholders not officers\$ 0

20.23 Trustees, supreme or grand (Fraternal only)\$ 0
- 21.1. Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?NO
- 21.2. If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others\$ 0

21.22 Borrowed from others\$ 0

21.23 Leased from others\$ 0

21.24 Other\$ 0
- 22.1. Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?NO
- 22.2. If answer is yes:

22.21 Amount paid as losses or risk adjustment\$ 0

22.22 Amount paid as expenses\$ 0

22.23 Other amounts paid\$ 0
- 23.1. Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?YES
- 23.2. If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$ 0
- 24.1. Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?NO
- 24.2. If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

| 1                   | 2                                                 |
|---------------------|---------------------------------------------------|
| Name of Third-Party | Is the Third-Party Agent a Related Party (Yes/No) |
| NOT APPLICABLE      |                                                   |

INVESTMENT

- 25.01. Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)YES
- 25.02. If no, give full and complete information, relating thereto  
NOT APPLICABLE
- 25.03. For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)  
NOT APPLICABLE
- 25.04. For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.\$ 0
- 25.05. For the reporting entity's securities lending program, report amount of collateral for other programs.\$ 0
- 25.06. Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?N/A
- 25.07. Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?N/A
- 25.08. Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?N/A

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

- 25.09. For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

25.091. Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$0

25.092. Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$0

25.093. Total payable for securities lending reported on the liability page\$0
- 26.1. Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03).YES
- 26.2. If yes, state the amount thereof at December 31 of the current year:

26.21. Subject to repurchase agreements\$0

26.22. Subject to reverse repurchase agreements\$0

26.23. Subject to dollar repurchase agreements\$0

26.24. Subject to reverse dollar repurchase agreements\$0

26.25. Placed under option agreements\$0

26.26. Letter stock or securities restricted as to sale - excluding FHLB Capital Stock\$0

26.27. FHLB Capital Stock\$2,421,200

26.28. On deposit with states\$5,915,627

26.29. On deposit with other regulatory bodies\$0

26.30. Pledged as collateral - excluding collateral pledged to an FHLB\$0

26.31. Pledged as collateral to FHLB - including assets backing funding agreements\$0

26.32. Other\$0

26.3. For category (26.26) provide the following:

| 1                     | 2           | 3      |
|-----------------------|-------------|--------|
| Nature of Restriction | Description | Amount |
| NOT APPLICABLE        |             | \$0    |

- 27.1. Does the reporting entity have any hedging transactions reported on Schedule DB?NO
- 27.2. If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.N/A
- NOT APPLICABLE

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

- 27.3. Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity?
- 27.4. If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108

27.42 Permitted accounting practice

27.43 Other accounting guidance
- 27.5. By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

The reporting entity has obtained explicit approval from the domiciliary state.

Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.

Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.

Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.
- 28.1. Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?YES
- 28.2. If yes, state the amount thereof at December 31 of the current year.\$24,266,810
29. 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

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

| 1                    | 2                                               |
|----------------------|-------------------------------------------------|
| Name of Custodian(s) | Custodian's Address                             |
| TRUIST BANK          | P.O. BOX 896735 CHARLOTTE, NC 28289             |
| US BANK, N.A.        | ONE FEDERAL STREET, 3RD FLOOR, BOSTON, MA 02110 |

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

| 1              | 2           | 3                       |
|----------------|-------------|-------------------------|
| Name(s)        | Location(s) | Complete Explanation(s) |
| NOT APPLICABLE |             |                         |

- 29.03. Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?NO
- 29.04. If yes, give full and complete information relating thereto:

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

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

29.05. 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                                              | 2           |
|------------------------------------------------|-------------|
| Name of Firm or Individual                     | Affiliation |
| NEW ENGLAND ASSET MANAGEMENT, INC.....         | U.....      |
| TPG ANGELO, GORDON & CO.....                   | U.....      |
| NEUBERGER BERMAN INVESTMENT ADVISERS, LLC..... | U.....      |

29.0597. For those firms/individuals listed in the table for Question 29.05, 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.....

29.0598. For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... YES.....

29.06. For those firms or individuals listed in the table for 29.05 with an affiliation code of “A” (affiliated) or “U” (unaffiliated), provide the information for the table below.

| 1                                      | 2                                              | 3               | 4                                           |
|----------------------------------------|------------------------------------------------|-----------------|---------------------------------------------|
| Central Registration Depository Number | Name of Firm or Individual                     | Registered With | Investment Management Agreement (IMA) Filed |
| 105900.....                            | NEW ENGLAND ASSET MANAGEMENT, INC.....         | SEC.....        | NO.....                                     |
| 131940.....                            | TPG ANGELO, GORDON & CO.....                   | SEC.....        | NO.....                                     |
| 124687.....                            | NEUBERGER BERMAN INVESTMENT ADVISERS, LLC..... | SEC.....        | NO.....                                     |

30.1. Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?..... NO.....

30.2. If yes, complete the following schedule:

| 1             | 2                   | 3                            |
|---------------|---------------------|------------------------------|
| CUSIP #       | Name of Mutual Fund | Book/Adjusted Carrying Value |
| 30.2999 TOTAL |                     | \$..... 0                    |

30.3. For each mutual fund listed in the table above, complete the following schedule:

| 1                                      | 2                                              | 3                                                                                  | 4                 |
|----------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|-------------------|
| Name of Mutual Fund (from above table) | Name of Significant Holding of the Mutual Fund | Amount of Mutual Fund's Book / Adjusted Carrying Value Attributable to the Holding | Date of Valuation |
|                                        |                                                | \$..... 0                                                                          |                   |

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

|                                      | 1                          | 2                     | 3                                                                         |
|--------------------------------------|----------------------------|-----------------------|---------------------------------------------------------------------------|
|                                      | Statement (Admitted) Value | Fair Value            | Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
| 31.1. Issuer Credit Obligations..... | \$..... 781,112,294        | \$..... 776,477,546   | \$..... (4,634,748)                                                       |
| 31.2. Asset-Backed Securities.....   | 526,227,017                | 522,249,819           | (3,977,198)                                                               |
| 31.3. Preferred Stocks.....          | 37,879,056                 | 37,879,056            | 0                                                                         |
| 31.4. Totals.....                    | \$..... 1,345,218,367      | \$..... 1,336,606,421 | \$..... (8,611,946)                                                       |

31.5. Describe the sources or methods utilized in determining the fair values:  
FAIR VALUES ARE BASED ON END OF PERIOD PRICES PROVIDED BY PRICING SERVICES, SUCH AS LSEG PRICING SERVICE OR S&P GLOBAL MARKET INTELLIGENCE. PRICES MAY ALSO BE OBTAINED FROM A BROKER. MONEY MARKET FUNDS ARE VALUED USING A STABLE NET ASSET VALUE (NAV).

32.1. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?..... NO.....

32.2. If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?.....

32.3. If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
NOT APPLICABLE

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

33.2. If no, list exceptions:  
NOT APPLICABLE

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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?..... NO.....

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

35. 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 an NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?.....YES.....

38.1. Does the reporting entity directly hold cryptocurrencies?.....NO.....

38.2. If the response to 38.1 is yes, on what schedule are they reported?.....

39.1. Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies?.....NO.....

39.2. If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly.....

39.22 Immediately converted to U.S. dollars.....

39.3. If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

| 1                      | 2                                                    | 3                                |
|------------------------|------------------------------------------------------|----------------------------------|
| Name of Cryptocurrency | Immediately Converted to USD, Directly Held, or Both | Accepted for Payment of Premiums |
|                        |                                                      |                                  |

OTHER

40.1. Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?.....\$..... 2,848,864

40.2. List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

| 1                      | 2                 |
|------------------------|-------------------|
| Name                   | Amount Paid       |
| ISO SERVICES, INC..... | \$..... 2,195,210 |

41.1. Amount of payments for legal expenses, if any?.....\$..... 216,422

41.2. List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1                                                    | 2              |
|------------------------------------------------------|----------------|
| Name                                                 | Amount Paid    |
| WILSON, ELSER, MOSKOWITZ, EDELMAN & DICKER, LLP..... | \$..... 85,339 |
| STEPTOE, LLP.....                                    | 75,888         |

42.1. Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any?.....\$..... 0

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

42.2. List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

| 1    | 2           |
|------|-------------|
| Name | Amount Paid |
|      | \$..... 0   |

GENERAL INTERROGATORIES  
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

- 1.1. Does the reporting entity have any direct Medicare Supplement Insurance in force?..... NO.....
- 1.2. If yes, indicate premium earned on U.S. business only..... \$..... 0
- 1.3. What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?..... \$..... 0
- 1.31 Reason for excluding:
- 1.4. Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above..... \$..... 0
- 1.5. Indicate total incurred claims on all Medicare Supplement insurance..... \$..... 0
- 1.6. Individual policies:
- Most current three years:
- 1.61. Total premium earned..... \$..... 0
- 1.62. Total incurred claims..... \$..... 0
- 1.63. Number of covered lives..... 0
- All years prior to most current three years:
- 1.64. Total premium earned..... \$..... 0
- 1.65. Total incurred claims..... \$..... 0
- 1.66. Number of covered lives..... 0
- 1.7. Group policies:
- Most current three years:
- 1.71. Total premium earned..... \$..... 0
- 1.72. Total incurred claims..... \$..... 0
- 1.73. Number of covered lives..... 0
- All years prior to most current three years:
- 1.74. Total premium earned..... \$..... 0
- 1.75. Total incurred claims..... \$..... 0
- 1.76. Number of covered lives..... 0

2. Health Test:

|                                   | Current Year        | Prior Year          |
|-----------------------------------|---------------------|---------------------|
| 2.1. Premium Numerator.....       | \$..... 0           | \$..... 0           |
| 2.2. Premium Denominator.....     | \$..... 330,158,488 | \$..... 359,129,008 |
| 2.3. Premium Ratio (2.1/2.2)..... | 0 %                 | 0 %                 |
| 2.4. Reserve Numerator.....       | \$..... 0           | \$..... 0           |
| 2.5. Reserve Denominator.....     | \$..... 976,704,068 | \$..... 967,578,910 |
| 2.6. Reserve Ratio (2.4/2.5)..... | 0 %                 | 0 %                 |

- 3.1. Did the reporting entity issue participating policies during the calendar year?..... NO.....
- 3.2. If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:
- 3.21. Participating policies..... \$..... 0
- 3.22. Non-participating policies..... \$..... 0
4. For Mutual reporting entities and Reciprocal Exchanges only:
- 4.1. Does the reporting entity issue assessable policies?.....
- 4.2. Does the reporting entity issue non-assessable policies?.....
- 4.3. If assessable policies are issued, what is the extent of the contingent liability of the policyholders?..... 0 %
- 4.4. Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums..... \$..... 0
5. For Reciprocal Exchanges Only:
- 5.1. Does the exchange appoint local agents?.....
- 5.2. If yes, is the commission paid:
- 5.21. Out of Attorney's-in-fact compensation..... N/A.....
- 5.22. As a direct expense of the exchange..... N/A.....
- 5.3. What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?  
NOT APPLICABLE
- 5.4. Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?..... NO.....
- 5.5. If yes, give full information  
NOT APPLICABLE
- 6.1. What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss:  
NOT APPLICABLE
- 6.2. Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:  
THE CO. EST PROB MAX LOSS BY USE OF CAT MOD SFTWRE. THE PRIMRY EXPO TO CAT IS FR A BK OF EX PROP BUSI INCL EARTHQUAKE AND WIND-EXPOSED BUSI IN THE PACIFIC NW, CA, S AND SE U.S. THE CO. USES CAT MOD FR AIR WORLDWIDE TOUCHSTONE, VER 7.0. THE CO. ALSO RELIES ON MOD EXPER FR ITS REINS BRKRS.
- 6.3. What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?  
THE COMPANY IS PROTECTED BY A PROPERTY QS AS WELL AS A PROPERTY CAT TREATY OF \$22 MILLION XS \$3 MILLION.

GENERAL INTERROGATORIES  
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

- 6.4. Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?..... YES
- 6.5. If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss  
NOT APPLICABLE
- 7.1. Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer’s losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?..... YES
- 7.2. If yes, indicate the number of reinsurance contracts containing such provisions..... 1
- 7.3. If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?..... NO
- 8.1. Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?..... YES
- 8.2. If yes, give full information  
EFFECTIVE OCTOBER 6, 2025, THE COMPANY REACHED A COMMUTATION AND RELEASE AGREEMENT WITH AIOI NISSAY DOWA INS CO ("AND") TO RELEASE AND OF REMAINING LIABILITY ON THE COMMERCIAL AUTO QUOTA SHARE REINSURANCE TREATY EFFECTIVE MARCH 1, 2019.
- 9.1. Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:  
(a) A contract term longer than two years and the contract is noncancelable by the reporting entity during the contract term  
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;  
(c) Aggregate stop loss reinsurance coverage;  
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;  
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or  
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity..... NO
- 9.2. Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:  
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or  
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract..... NO
- 9.3. If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:  
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;  
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and  
(c) A brief discussion of management’s principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.
- 9.4. Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R—Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:  
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles (“SAP”) and as a deposit under generally accepted accounting principles (“GAAP”); or  
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?..... NO
- 9.5. If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.
- 9.6. The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:  
(a) The entity does not utilize reinsurance; or,..... NO  
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or..... NO  
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement..... NO
10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?..... YES
- 11.1. Has the reporting entity guaranteed policies issued by any other entity and now in force:..... NO
- 11.2. If yes, give full information  
NOT APPLICABLE

GENERAL INTERROGATORIES  
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

12.1. If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses\$0

12.12 Unpaid underwriting expenses (including loss adjustment expenses)\$0

12.2. Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?\$0

12.3. If the reporting entity underwrites commercial insurance risks, such as workers’ compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?NO

12.4. If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From0%

12.42 To0%

12.5. Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity’s reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?YES

12.6. If yes, state the amount thereof at December 31 of current year:

12.61 Letters of Credit\$2,400,000

12.62 Collateral and other funds\$2,219,833

13.1. Largest net aggregate amount insured in any one risk (excluding workers’ compensation):\$1,793,000

13.2. Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?NO

13.3. State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.1

14.1. Is the reporting entity a cedent in a multiple cedent reinsurance contract?YES

14.2. If yes, please describe the method of allocating and recording reinsurance among the cedents:  
PREMIUMS AND LOSSES ARE CEDED ON A PRO-RATA BASIS FOR EXCESS OF LOSS TREATIES AND PRE-DEFINED BY THE POLICIES FOR QUOTA SHARE TREATIES.

14.3. If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedent reinsurance contracts?NO

14.4. If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?YES

14.5. If the answer to 14.4 is no, please explain:  
NOT APPLICABLE

15.1. Has the reporting entity guaranteed any financed premium accounts?NO

15.2. If yes, give full information  
NOT APPLICABLE

16.1. Does the reporting entity write any warranty business?NO  
If yes, disclose the following information for each of the following types of warranty coverage:

|                   | 1                      | 2                    | 3                      | 4                       | 5                     |
|-------------------|------------------------|----------------------|------------------------|-------------------------|-----------------------|
|                   | Direct Losses Incurred | Direct Losses Unpaid | Direct Written Premium | Direct Premium Unearned | Direct Premium Earned |
| 16.11. Home       | \$0                    | \$0                  | \$0                    | \$0                     | \$0                   |
| 16.12. Products   | \$0                    | \$0                  | \$0                    | \$0                     | \$0                   |
| 16.13. Automobile | \$0                    | \$0                  | \$0                    | \$0                     | \$0                   |
| 16.14. Other*     | \$0                    | \$0                  | \$0                    | \$0                     | \$0                   |

\* Disclose type of coverage:

17.1. Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F – Part 3 that is exempt from the statutory provision for unauthorized reinsurance?NO  
Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11. Gross amount of unauthorized reinsurance in Schedule F – Part 3 exempt from the statutory provision for unauthorized reinsurance\$0

17.12. Unfunded portion of Interrogatory 17.11\$0

17.13. Paid losses and loss adjustment expenses portion of Interrogatory 17.11\$0

17.14. Case reserves portion of Interrogatory 17.11\$0

17.15. Incurred but not reported portion of Interrogatory 17.11\$0

17.16. Unearned premium portion of Interrogatory 17.11\$0

17.17. Contingent commission portion of Interrogatory 17.11\$0

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

18.2. If yes, please provide the amount of custodial funds held as of the reporting date.\$0

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

18.4. If yes, please provide the balance of the funds administered as of the reporting date.\$0

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?YES

19.1. 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?

FIVE–YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

|                                                                                                                                                                     | 1             | 2             | 3             | 4             | 5             |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|
|                                                                                                                                                                     | 2025          | 2024          | 2023          | 2022          | 2021          |
| <b>Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 &amp; 3)</b>                                                                                                 |               |               |               |               |               |
| 1. Liability lines (Lines 11, 16, 17, 18 & 19)                                                                                                                      | 1,234,387,070 | 1,305,818,443 | 1,318,508,080 | 1,330,220,255 | 881,256,150   |
| 2. Property lines (Lines 1, 2, 9, 12, 21 & 26)                                                                                                                      | 40,089,357    | 58,076,552    | 68,801,190    | 58,259,244    | 49,081,772    |
| 3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)                                                                                                | 1,406,902     | 1,624,359     | 1,687,656     | 2,932,858     | 601,401       |
| 4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)                                                                                               | 0             | 0             | 0             | 0             | 0             |
| 5. Nonproportional reinsurance lines (Lines 31, 32 & 33)                                                                                                            | 0             | 0             | 0             | 0             | 0             |
| 6. Total (Line 35)                                                                                                                                                  | 1,275,883,329 | 1,365,519,354 | 1,388,996,926 | 1,391,412,357 | 930,939,323   |
| <b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>                                                                                                               |               |               |               |               |               |
| 7. Liability lines (Lines 11, 16, 17, 18 & 19)                                                                                                                      | 310,288,419   | 342,045,318   | 375,730,683   | 461,354,384   | 90,121,710    |
| 8. Property lines (Lines 1, 2, 9, 12, 21 & 26)                                                                                                                      | 1,152,772     | 4,822,882     | 4,227,523     | 6,155,255     | 1,828,917     |
| 9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)                                                                                                | 1,406,902     | 1,622,428     | 1,687,506     | 2,932,858     | 597,790       |
| 10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)                                                                                              | 0             | 0             | 0             | 0             | 0             |
| 11. Nonproportional reinsurance lines (Lines 31, 32 & 33)                                                                                                           | 0             | 0             | 0             | 0             | 0             |
| 12. Total (Line 35)                                                                                                                                                 | 312,848,093   | 348,490,628   | 381,645,712   | 470,442,497   | 92,548,417    |
| <b>Statement of Income (Page 4)</b>                                                                                                                                 |               |               |               |               |               |
| 13. Net underwriting gain (loss) (Line 8)                                                                                                                           | (27,950,311)  | (37,146,307)  | (3,406,689)   | 2,299,884     | (16,975,721)  |
| 14. Net investment gain (loss) (Line 11)                                                                                                                            | 68,024,345    | 82,984,391    | 74,717,119    | 33,550,176    | 14,393,064    |
| 15. Total other income (Line 15)                                                                                                                                    | 44,812,464    | 3,888,044     | 36,222,944    | 25,456,557    | 51,596        |
| 16. Dividends to policyholders (Line 17)                                                                                                                            | 0             | 0             | 0             | 0             | 0             |
| 17. Federal and foreign income taxes incurred (Line 19)                                                                                                             | 15,479,607    | 8,647,736     | 23,794,142    | 21,319,499    | (6,542,781)   |
| 18. Net income (Line 20)                                                                                                                                            | 69,406,891    | 41,078,392    | 83,739,232    | 39,987,118    | 4,011,720     |
| <b>Balance Sheet Lines (Pages 2 and 3)</b>                                                                                                                          |               |               |               |               |               |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)                                                                               | 2,945,938,225 | 2,933,879,949 | 3,026,410,673 | 2,658,313,973 | 1,382,236,516 |
| 20. Premiums and considerations (Page 2, Col. 3)                                                                                                                    |               |               |               |               |               |
| 20.1. In course of collection (Line 15.1)                                                                                                                           | 185,218,037   | 215,361,364   | 217,937,652   | 197,401,604   | 133,974,840   |
| 20.2. Deferred and not yet due (Line 15.2)                                                                                                                          | 0             | 0             | 0             | 0             | 0             |
| 20.3. Accrued retrospective premiums (Line 15.3)                                                                                                                    | 0             | 0             | 0             | 0             | 0             |
| 21. Total liabilities excluding protected cell business (Page 3, Line 26)                                                                                           | 2,423,061,423 | 2,518,740,332 | 2,644,282,059 | 2,369,791,148 | 1,180,344,217 |
| 22. Losses (Page 3, Line 1)                                                                                                                                         | 616,697,820   | 599,038,431   | 530,933,826   | 460,491,395   | 244,951,394   |
| 23. Loss adjustment expenses (Page 3, Line 3)                                                                                                                       | 225,708,455   | 216,932,291   | 197,837,388   | 157,307,437   | 85,375,250    |
| 24. Unearned premiums (Page 3, Line 9)                                                                                                                              | 134,297,793   | 151,608,188   | 162,246,568   | 170,003,737   | 45,898,702    |
| 25. Capital paid up (Page 3, Lines 30 & 31)                                                                                                                         | 3,547,500     | 3,547,500     | 3,547,500     | 3,547,500     | 3,547,500     |
| 26. Surplus as regards policyholders (Page 3, Line 37)                                                                                                              | 522,876,802   | 415,139,617   | 382,128,614   | 288,522,825   | 201,892,299   |
| <b>Cash Flow (Page 5)</b>                                                                                                                                           |               |               |               |               |               |
| 27. Net cash from operations (Line 11)                                                                                                                              | 50,623,001    | 31,522,369    | (22,207,373)  | (623,889,674) | (143,089,968) |
| <b>Risk-Based Capital Analysis</b>                                                                                                                                  |               |               |               |               |               |
| 28. Total adjusted capital                                                                                                                                          | 522,876,802   | 415,139,617   | 382,128,614   | 288,522,825   | 201,892,299   |
| 29. Authorized control level risk-based capital                                                                                                                     | 210,832,974   | 180,363,178   | 135,349,066   | 101,652,728   | 64,031,453    |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0</b>                     |               |               |               |               |               |
| 30. Bonds (Line 1)                                                                                                                                                  | 83.0          | 71.1          | 74.5          | 76.6          | 35.5          |
| 31. Stocks (Lines 2.1 & 2.2)                                                                                                                                        | 5.9           | 6.2           | 7.3           | 8.2           | 17.7          |
| 32. Mortgage loans on real estate (Lines 3.1 and 3.2)                                                                                                               | 0             | 0             | 0             | 0             | 0             |
| 33. Real estate (Lines 4.1, 4.2 & 4.3)                                                                                                                              | 0             | 0             | 0             | 0             | 0             |
| 34. Cash, cash equivalents and short-term investments (Line 5)                                                                                                      | 9.2           | 20.6          | 16.9          | 13.4          | 39.0          |
| 35. Contract loans (Line 6)                                                                                                                                         | 0             | 0             | 0             | 0             | 0             |
| 36. Derivatives (Line 7)                                                                                                                                            | 0             | 0             | 0             | 0             | 0             |
| 37. Other invested assets (Line 8)                                                                                                                                  | 1.2           | 1.5           | 1.3           | 1.8           | 7.6           |
| 38. Receivables for securities (Line 9)                                                                                                                             | 0.7           | 0.5           | 0.1           | 0.1           | 0.3           |
| 39. Securities lending reinvested collateral assets (Line 10)                                                                                                       | 0             | 0             | 0             | 0             | 0             |
| 40. Aggregate write-ins for invested assets (Line 11)                                                                                                               | 0             | 0             | 0             | 0             | 0             |
| 41. Cash, cash equivalents and invested assets (Line 12)                                                                                                            | 100.0         | 100.0         | 100.0         | 100.0         | 100.0         |
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                           |               |               |               |               |               |
| 42. Affiliated bonds, (Sch. D, Summary, Line 9+15, Col. 1)                                                                                                          | 0             | 0             | 0             | 0             | 0             |
| 43. Affiliated preferred stocks (Sch. D, Summary, Line 22, Col. 1)                                                                                                  | 0             | 0             | 0             | 0             | 0             |
| 44. Affiliated common stocks (Sch. D, Summary, Line 28, Col. 1)                                                                                                     | 50,456,396    | 42,585,396    | 40,203,434    | 36,455,253    | 21,386,872    |
| 45. Affiliated mortgage loans on real estate                                                                                                                        | 0             | 0             | 0             | 0             | 0             |
| 46. All other affiliated                                                                                                                                            | 0             | 0             | 0             | 0             | 0             |
| 47. Total of above Lines 42 to 46                                                                                                                                   | 50,456,396    | 42,585,396    | 40,203,434    | 36,455,253    | 21,386,872    |
| 48. Total investment in parent included in Lines 42 to 46 above                                                                                                     | 0             | 0             | 0             | 0             | 0             |
| 49. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 47 above divided by Page 3, Col. 1, Line 37 x 100.0) | 9.7           | 10.3          | 10.5          | 12.6          | 10.6          |

FIVE–YEAR HISTORICAL DATA

(Continued)

|                                                                                                                                                                                        | 1           | 2           | 3           | 4            | 5            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|--------------|--------------|
|                                                                                                                                                                                        | 2025        | 2024        | 2023        | 2022         | 2021         |
| <b>Capital and Surplus Accounts (Page 4)</b>                                                                                                                                           |             |             |             |              |              |
| 50. Net unrealized capital gains (losses) (Line 24)                                                                                                                                    | (726,888)   | (3,170,273) | 9,060,880   | (9,552,788)  | 4,183,877    |
| 51. Dividends to stockholders (Line 35)                                                                                                                                                | 0           | 0           | 0           | 0            | (17,000,000) |
| 52. Change in surplus as regards policyholders for the year (Line 38)                                                                                                                  | 107,737,185 | 33,011,003  | 93,605,789  | 86,630,526   | 29,474,908   |
| <b>Gross Losses Paid (Page 9, Part 2, Cols. 1 &amp; 2)</b>                                                                                                                             |             |             |             |              |              |
| 53. Liability lines (Lines 11, 16, 17, 18 & 19)                                                                                                                                        | 641,303,102 | 540,957,256 | 654,173,088 | 433,004,265  | 245,816,810  |
| 54. Property lines (Lines 1, 2, 9, 12, 21 & 26)                                                                                                                                        | 20,058,871  | 12,372,149  | 18,458,086  | 41,051,138   | 6,543,388    |
| 55. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)                                                                                                                  | 1,266,642   | 898,724     | 720,351     | 455,242      | 73,966       |
| 56. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)                                                                                                                 | 0           | 0           | 0           | (28,920)     | 1,381        |
| 57. Nonproportional reinsurance lines (Lines 31, 32 & 33)                                                                                                                              | 0           | 0           | 0           | 0            | 0            |
| 58. Total (Line 35)                                                                                                                                                                    | 662,628,615 | 554,228,129 | 673,351,525 | 474,481,725  | 252,435,545  |
| <b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>                                                                                                                                        |             |             |             |              |              |
| 59. Liability lines (Lines 11, 16, 17, 18 & 19)                                                                                                                                        | 173,503,122 | 163,470,697 | 150,710,150 | (24,584,607) | 12,950,683   |
| 60. Property lines (Lines 1, 2, 9, 12, 21 & 26)                                                                                                                                        | 1,783,540   | 3,467,829   | 3,528,706   | (912,400)    | 796,569      |
| 61. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)                                                                                                                  | 1,266,642   | 898,724     | 720,351     | 455,242      | 73,966       |
| 62. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)                                                                                                                 | 0           | 0           | 0           | (28,920)     | 1,381        |
| 63. Nonproportional reinsurance lines (Lines 31, 32 & 33)                                                                                                                              | 0           | 0           | 0           | 0            | 0            |
| 64. Total (Line 35)                                                                                                                                                                    | 176,553,304 | 167,837,250 | 154,959,207 | (25,070,685) | 13,822,599   |
| <b>Operating Percentages (Page 4)</b>                                                                                                                                                  |             |             |             |              |              |
| <b>(Item divided by Page 4, Line 1) x 100.0</b>                                                                                                                                        |             |             |             |              |              |
| 65. Premiums earned (Line 1)                                                                                                                                                           | 100.0       | 100.0       | 100.0       | 100.0        | 100.0        |
| 66. Losses incurred (Line 2)                                                                                                                                                           | 58.8        | 65.7        | 57.9        | 55.0         | 79.1         |
| 67. Loss expenses incurred (Line 3)                                                                                                                                                    | 20.6        | 21.4        | 21.2        | 18.2         | 39.1         |
| 68. Other underwriting expenses incurred (Line 4)                                                                                                                                      | 29.0        | 23.2        | 21.8        | 26.1         | (0.3)        |
| 69. Net underwriting gain (loss) (Line 8)                                                                                                                                              | (8.5)       | (10.3)      | (0.9)       | 0.7          | (17.9)       |
| <b>Other Percentages</b>                                                                                                                                                               |             |             |             |              |              |
| 70. Other underwriting expenses to net premiums written (Page 4, Lines 4+5-15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)                                                     | 16.3        | 22.8        | 12.8        | 13.8         | (0.4)        |
| 71. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2+3 divided by Page 4, Line 1 x 100.0)                                                                         | 79.5        | 87.1        | 79.0        | 73.2         | 118.2        |
| 72. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)                                                       | 59.8        | 83.9        | 99.9        | 163.1        | 45.8         |
| <b>One-Year Loss Development (\$000 omitted)</b>                                                                                                                                       |             |             |             |              |              |
| 73. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11)                                                    | 43,559      | 69,916      | 54,135      | 18,516       | 33,964       |
| 74. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 73 above divided by Page 4, Line 21, Col. 1 x 100.0)                 | 10.5        | 18.3        | 18.8        | 9.2          | 19.7         |
| <b>Two-Year Loss Development (\$000 omitted)</b>                                                                                                                                       |             |             |             |              |              |
| 75. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12)                           | 119,080     | 135,622     | 98,484      | 60,568       | 46,581       |
| 76. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year-end (Line 75 above divided by Page 4, Line 21, Col. 2 x 100.0) | 31.2        | 47.0        | 48.8        | 35.1         | 27.8         |

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of *SSAP No. 3—Accounting Changes and Corrections of Errors*?

If no, please explain:



EXHIBIT OF PREMIUMS AND LOSSES  
GRAND TOTAL DURING THE YEAR 2025

NAIC Group Code: 3494

NAIC Company Code: 12203

| Line of Business     |                                                               | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken |                             | 3                                                              | 4                                | 5                                      | 6                      | 7                    | 8                                                | 9                                                    | 10                                                 | 11                                 | 12                       |
|----------------------|---------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------------------------|----------------------------------|----------------------------------------|------------------------|----------------------|--------------------------------------------------|------------------------------------------------------|----------------------------------------------------|------------------------------------|--------------------------|
|                      |                                                               | 1<br>Direct Premiums Written                                                                                  | 2<br>Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Unearned Premium Reserves | Direct Losses Paid (deducting salvage) | Direct Losses Incurred | Direct Losses Unpaid | Direct Defense and Cost Containment Expense Paid | Direct Defense and Cost Containment Expense Incurred | Direct Defense and Cost Containment Expense Unpaid | Commissions and Brokerage Expenses | Taxes, Licenses and Fees |
| 1.                   | Fire                                                          | 9,525,373                                                                                                     | 10,621,106                  | 0                                                              | 3,913,028                        | (6,419)                                | (6,397,293)            | 4,582,874            | 0                                                | (2,130,289)                                          | 1,527,559                                          | 1,630,750                          | 3,917                    |
| 2.1                  | Allied lines                                                  | 28,042,317                                                                                                    | 33,836,473                  | 0                                                              | 11,880,637                       | 18,281,750                             | 8,697,862              | 56,777,407           | (9,720)                                          | 1,109,075                                            | 16,046,857                                         | 4,904,966                          | 11,538                   |
| 2.2                  | Multiple peril crop                                           | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 2.3                  | Federal flood                                                 | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 2.4                  | Private crop                                                  | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 2.5                  | Private flood                                                 | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 3.                   | Farmowners multiple peril                                     | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 4.                   | Homeowners multiple peril                                     | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 5.1                  | Commercial multiple peril (non-liability portion)             | 0                                                                                                             | 1,408                       | 0                                                              | 0                                | 0                                      | 228                    | 230                  | 0                                                | 76                                                   | 77                                                 | 0                                  | 0                        |
| 5.2                  | Commercial multiple peril (liability portion)                 | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 6.                   | Mortgage guaranty                                             | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 8.                   | Ocean marine                                                  | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 9.1                  | Inland marine                                                 | 26,342                                                                                                        | 134,018                     | 0                                                              | 6,656                            | 0                                      | 42,151                 | 42,359               | 0                                                | 14,051                                               | 14,120                                             | 1,775                              | 11                       |
| 9.2                  | Pet insurance plans                                           | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 10.                  | Financial guaranty                                            | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 11.1                 | Medical professional liability — occurrence                   | 115,932                                                                                                       | 115,555                     | 0                                                              | 40,131                           | 0                                      | 30,613                 | 313,666              | 3,203                                            | 4,548                                                | 93,579                                             | 9,835                              | 48                       |
| 11.2                 | Medical professional liability — claims-made                  | 15,864,769                                                                                                    | 15,052,624                  | 0                                                              | 7,804,012                        | 13,808,516                             | 19,272,704             | 23,088,142           | 1,543,406                                        | 4,775,038                                            | 8,554,366                                          | 2,981,160                          | 6,528                    |
| 12.                  | Earthquake                                                    | 1,342,553                                                                                                     | 1,882,649                   | 0                                                              | 675,698                          | 0                                      | 283,720                | 833,843              | 0                                                | 94,575                                               | 277,948                                            | 209,896                            | 551                      |
| 13.1                 | Comprehensive (hospital and medical) ind (b)                  | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 13.2                 | Comprehensive (hospital and medical) group (b)                | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 14.                  | Credit A&H (group and individual)                             | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.1                 | Vision only (b)                                               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.2                 | Dental only (b)                                               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.3                 | Disability income (b)                                         | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.4                 | Medicare supplement (b)                                       | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.5                 | Medicaid Title XIX (b)                                        | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.6                 | Medicare Title XVIII (b)                                      | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.7                 | Long-term care (b)                                            | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.8                 | Federal employees health benefits plan (b)                    | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 15.9                 | Other health (b)                                              | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 16.                  | Workers' compensation                                         | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 17.1                 | Other liability—occurrence                                    | 744,392,674                                                                                                   | 779,517,574                 | 0                                                              | 299,162,016                      | 371,456,897                            | 468,476,294            | 1,438,232,764        | 48,030,742                                       | 76,716,965                                           | 284,864,934                                        | 128,327,964                        | 306,241                  |
| 17.2                 | Other liability—claims-made                                   | 43,891,398                                                                                                    | 43,705,916                  | 0                                                              | 20,513,191                       | 7,561,603                              | 10,508,711             | 25,656,644           | 1,455,274                                        | 1,907,257                                            | 7,797,651                                          | 8,360,261                          | 18,055                   |
| 17.3                 | Excess workers' compensation                                  | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 18.1                 | Products liability — occurrence                               | 78,451,636                                                                                                    | 84,807,612                  | 0                                                              | 35,343,443                       | 39,932,943                             | 55,285,559             | 195,679,723          | 19,255,815                                       | 26,902,207                                           | 98,621,489                                         | 13,741,197                         | 32,276                   |
| 18.2                 | Products liability — claims-made                              | 13,435,292                                                                                                    | 13,823,945                  | 0                                                              | 6,995,553                        | 1,743,984                              | 2,378,908              | 6,259,850            | 677,048                                          | 1,330,004                                            | 4,325,815                                          | 2,397,783                          | 5,525                    |
| 19.1                 | Private passenger auto no-fault (personal injury protection)  | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 19.2                 | Other private passenger auto liability                        | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 19.3                 | Commercial auto no-fault (personal injury protection)         | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 19.4                 | Other commercial auto liability                               | 27,946,949                                                                                                    | 29,092,399                  | 0                                                              | 11,820,978                       | 33,296,038                             | 9,760,341              | 56,170,834           | 6,475,010                                        | 2,836,564                                            | 13,447,778                                         | 5,483,695                          | 11,496                   |
| 21.1                 | Private passenger auto physical damage                        | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 21.2                 | Commercial auto physical damage                               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 22.                  | Aircraft (all perils)                                         | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 23.                  | Fidelity                                                      | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 24.                  | Surety                                                        | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 26.                  | Burglary and theft                                            | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 27.                  | Boiler and machinery                                          | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 28.                  | Credit                                                        | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 29.                  | International                                                 | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 30.                  | Warranty                                                      | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 31.                  | Reins nonproportional assumed property                        | XXX                                                                                                           | XXX                         | XXX                                                            | XXX                              | XXX                                    | XXX                    | XXX                  | XXX                                              | XXX                                                  | XXX                                                | XXX                                | XXX                      |
| 32.                  | Reins nonproportional assumed liability                       | XXX                                                                                                           | XXX                         | XXX                                                            | XXX                              | XXX                                    | XXX                    | XXX                  | XXX                                              | XXX                                                  | XXX                                                | XXX                                | XXX                      |
| 33.                  | Reins nonproportional assumed financial lines                 | XXX                                                                                                           | XXX                         | XXX                                                            | XXX                              | XXX                                    | XXX                    | XXX                  | XXX                                              | XXX                                                  | XXX                                                | XXX                                | XXX                      |
| 34.                  | Aggregate write-ins for other lines of business               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 35.                  | TOTAL (a)                                                     | 963,035,235                                                                                                   | 1,012,591,279               | 0                                                              | 398,155,343                      | 486,075,312                            | 568,339,798            | 1,807,638,336        | 77,430,778                                       | 113,560,071                                          | 435,572,173                                        | 168,049,282                        | 396,186                  |
| Details of Write-Ins |                                                               |                                                                                                               |                             |                                                                |                                  |                                        |                        |                      |                                                  |                                                      |                                                    |                                    |                          |
| 3401.                |                                                               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 3402.                |                                                               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 3403.                |                                                               | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)    | 0                                                                                                             | 0                           | 0                                                              | 0                                | 0                                      | 0                      | 0                    | 0                                                | 0                                                    | 0                                                  | 0                                  | 0                        |

(a) Finance and service charges not included in Lines 1 to 35 \$0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1                                                                                           | 2                       | 3                      | 4                           | 5                  | Reinsurance On                                 |                              |             | 9                                    | 10                                | 11                  | 12                                                           | 13                          | 14                                                                                           | 15                                                            |
|---------------------------------------------------------------------------------------------|-------------------------|------------------------|-----------------------------|--------------------|------------------------------------------------|------------------------------|-------------|--------------------------------------|-----------------------------------|---------------------|--------------------------------------------------------------|-----------------------------|----------------------------------------------------------------------------------------------|---------------------------------------------------------------|
|                                                                                             |                         |                        |                             |                    | 6                                              | 7                            | 8           |                                      |                                   |                     |                                                              |                             |                                                                                              |                                                               |
| ID Number                                                                                   | NAIC<br>Company<br>Code | Name of Reinsured      | Domiciliary<br>Jurisdiction | Assumed<br>Premium | Paid Losses and<br>Loss Adjustment<br>Expenses | Known Case<br>Losses and LAE | Cols. 6 + 7 | Contingent<br>Commissions<br>Payable | Assumed<br>Premiums<br>Receivable | Unearned<br>Premium | Funds Held By or<br>Deposited With<br>Reinsured<br>Companies | Letters of Credit<br>Posted | Amount of Assets<br>Pledged or<br>Compensating<br>Balances to<br>Secure Letters of<br>Credit | Amount of Assets<br>Pledged or<br>Collateral Held in<br>Trust |
| Affiliates, U.S. Intercompany Pooling                                                       |                         |                        |                             |                    |                                                |                              |             |                                      |                                   |                     |                                                              |                             |                                                                                              |                                                               |
| 42-1019055                                                                                  | 31925                   | FALLS LAKE NATL INS CO | OH                          | 312,848            | 87,164                                         | 210,188                      | 297,352     | 0                                    | 59,910                            | 134,298             | 976,704                                                      | 0                           | 0                                                                                            | 0                                                             |
|                                                                                             | 00000                   |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
|                                                                                             | 00000                   |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0199999 – Affiliates, U.S. Intercompany Pooling                                             |                         |                        |                             | 312,848            | 87,164                                         | 210,188                      | 297,352     | 0                                    | 59,910                            | 134,298             | 976,704                                                      | 0                           | 0                                                                                            | 0                                                             |
| 0299999 – Affiliates, U.S. Non-Pool, Captive                                                |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0399999 – Affiliates, U.S. Non-Pool, Other                                                  |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0499999 – Affiliates, U.S. Non-Pool, Total                                                  |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0599999 – Affiliates, Other (Non-U.S.), Captive                                             |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0699999 – Affiliates, Other (Non-U.S.), Other                                               |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0799999 – Affiliates, Other (Non-U.S.), Total                                               |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 0899999 – Total Affiliates                                                                  |                         |                        |                             | 312,848            | 87,164                                         | 210,188                      | 297,352     | 0                                    | 59,910                            | 134,298             | 976,704                                                      | 0                           | 0                                                                                            | 0                                                             |
| 0999999 – Total Other U.S. Unaffiliated Insurers                                            |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 1099999 – Pools and Associations, Mandatory Pools, Associations or Other Similar Facilities |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 1199999 – Pools and Associations, Voluntary Pools, Associations or Other Similar Facilities |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 1299999 – Total Pools and Associations                                                      |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 1399999 – Total Other Non-U.S. Insurers                                                     |                         |                        |                             | 0                  | 0                                              | 0                            | 0           | 0                                    | 0                                 | 0                   | 0                                                            | 0                           | 0                                                                                            | 0                                                             |
| 9999999 – Totals                                                                            |                         |                        |                             | 312,848            | 87,164                                         | 210,188                      | 297,352     | 0                                    | 59,910                            | 134,298             | 976,704                                                      | 0                           | 0                                                                                            | 0                                                             |

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) During Current Year

| 1                                                | 2                       | 3               | 4                   | 5                | 6                      |
|--------------------------------------------------|-------------------------|-----------------|---------------------|------------------|------------------------|
| ID Number                                        | NAIC<br>Company<br>Code | Name of Company | Date of<br>Contract | Original Premium | Reinsurance<br>Premium |
| 0199999 – Total reinsurance ceded by portfolio   |                         |                 |                     | 0                | 0                      |
| 0299999 – Total reinsurance assumed by portfolio |                         |                 |                     | 0                | 0                      |

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1                                                                     | 2                 | 3                                 | 4                        | 5            | 6                          | Reinsurance Recoverable On |          |                          |                         |                    |                   |                   |                        |                           |                                         | 16                     | Reinsurance Payable             |                                                          | 19                                               | 20 |
|-----------------------------------------------------------------------|-------------------|-----------------------------------|--------------------------|--------------|----------------------------|----------------------------|----------|--------------------------|-------------------------|--------------------|-------------------|-------------------|------------------------|---------------------------|-----------------------------------------|------------------------|---------------------------------|----------------------------------------------------------|--------------------------------------------------|----|
|                                                                       |                   |                                   |                          |              |                            | 7                          | 8        | 9                        | 10                      | 11                 | 12                | 13                | 14                     | 15                        | 17                                      |                        | 18                              |                                                          |                                                  |    |
| ID Number                                                             | NAIC Company Code | Name of Reinsurer                 | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses                | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Cols. 7 through 14 Totals | Amount in Dispute Included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15- [17+18] | Funds Held by Company Under Reinsurance Treaties |    |
| Total Authorized, Affiliates, U.S. Intercompany Pooling               |                   |                                   |                          |              |                            |                            |          |                          |                         |                    |                   |                   |                        |                           |                                         |                        |                                 |                                                          |                                                  |    |
| 42-1019055                                                            | 31925             | FALLS LAKE NATL INS CO            | OH                       |              | 544,124                    | 92,016                     | 29,229   | 268,250                  | 62,485                  | 750,776            | 325,234           | 238,279           | 0                      | 1,766,268                 | 0                                       | 102,838                | 0                               | 1,663,430                                                | 1,645,023                                        |    |
| 0199999 – Total Authorized, Affiliates, U.S. Intercompany Pooling     |                   |                                   |                          |              | 544,124                    | 92,016                     | 29,229   | 268,250                  | 62,485                  | 750,776            | 325,234           | 238,279           | 0                      | 1,766,268                 | 0                                       | 102,838                | 0                               | 1,663,430                                                | 1,645,023                                        |    |
| 0499999 – Total Authorized, Affiliates, U.S. Non-Pool, Total          |                   |                                   |                          |              | 0                          | 0                          | 0        | 0                        | 0                       | 0                  | 0                 | 0                 | 0                      | 0                         | 0                                       | 0                      | 0                               | 0                                                        | 0                                                |    |
| 0899999 – Total Authorized, Affiliates, Total Authorized - Affiliates |                   |                                   |                          |              | 544,124                    | 92,016                     | 29,229   | 268,250                  | 62,485                  | 750,776            | 325,234           | 238,279           | 0                      | 1,766,268                 | 0                                       | 102,838                | 0                               | 1,663,430                                                | 1,645,023                                        |    |
| Total Authorized, Other U.S. Unaffiliated Insurers                    |                   |                                   |                          |              |                            |                            |          |                          |                         |                    |                   |                   |                        |                           |                                         |                        |                                 |                                                          |                                                  |    |
| 38-3207001                                                            | 10166             | ACCIDENT FUND INS CO OF AMER      | MI                       |              | 8,450                      | 540                        | 15       | 422                      | 63                      | 9,313              | 2,197             | 3,480             | 0                      | 16,032                    | 0                                       | (602)                  | 0                               | 16,634                                                   | 0                                                |    |
| 95-4387273                                                            | 19489             | ALLIED WORLD ASSUR CO US INC      | DE                       |              | 1,253                      | 530                        | 31       | 552                      | 81                      | 4,792              | 1,361             | 14                | 0                      | 7,363                     | 0                                       | 287                    | 0                               | 7,076                                                    | 0                                                |    |
| 06-1430254                                                            | 10348             | ARCH REINS CO                     | DE                       |              | 14,333                     | 70                         | 15       | 148                      | 28                      | 13,366             | 4,335             | 5,548             | 0                      | 23,510                    | 0                                       | 773                    | 0                               | 22,737                                                   | 0                                                |    |
| 75-2344200                                                            | 43460             | ASPEN AMER INS CO                 | TX                       |              | 20                         | 0                          | 0        | 0                        | 0                       | 3                  | 1                 | 5                 | 0                      | 9                         | 0                                       | 0                      | 0                               | 9                                                        | 0                                                |    |
| 51-0434766                                                            | 20370             | AXIS REINS CO                     | NY                       |              | 3,835                      | 758                        | 4        | 445                      | 20                      | 7,367              | 1,388             | 1,273             | 0                      | 11,255                    | 0                                       | (1,105)                | 0                               | 12,361                                                   | 0                                                |    |
| 47-0574325                                                            | 32603             | BERKLEY INS CO                    | DE                       |              | 45,744                     | 17,314                     | 293      | 18,223                   | 1,148                   | 154,081            | 19,105            | 15,733            | 0                      | 225,897                   | 0                                       | (3,899)                | 0                               | 229,795                                                  | 0                                                |    |
| 31-0542366                                                            | 10677             | THE CINCINNATI INS CO             | OH                       |              | 0                          | 1                          | 5        | 105                      | 14                      | 894                | 298               | 0                 | 0                      | 1,318                     | 0                                       | 0                      | 0                               | 1,318                                                    | 0                                                |    |
| 30-0641266                                                            | 36188             | COMPSOURCE MUT INS CO             | OK                       |              | 4,161                      | 9                          | 1        | 51                       | 9                       | 1,839              | 502               | 1,976             | 0                      | 4,387                     | 0                                       | (292)                  | 0                               | 4,679                                                    | 0                                                |    |
| 42-0234980                                                            | 21415             | EMPLOYERS MUT CAS CO              | IA                       |              | 0                          | 0                          | 0        | 0                        | 0                       | 17                 | 6                 | 0                 | 0                      | 22                        | 0                                       | 0                      | 0                               | 22                                                       | 0                                                |    |
| 35-2293075                                                            | 11551             | ENDURANCE ASSUR CORP              | DE                       |              | 360                        | 0                          | 0        | 0                        | 0                       | 56                 | 19                | 317               | 0                      | 391                       | 0                                       | 120                    | 0                               | 271                                                      | 0                                                |    |
| 36-2950161                                                            | 35378             | EVANSTON INS CO                   | IL                       |              | 0                          | 0                          | 0        | 0                        | 0                       | 6                  | 2                 | 0                 | 0                      | 8                         | 0                                       | 0                      | 0                               | 8                                                        | 0                                                |    |
| 22-2005057                                                            | 26921             | EVEREST REINS CO                  | DE                       |              | 346                        | 1,116                      | 100      | 1,219                    | 31                      | 3,401              | 1,134             | 151               | 0                      | 7,153                     | 0                                       | 4                      | 0                               | 7,149                                                    | 0                                                |    |
| 13-2673100                                                            | 22039             | GENERAL REINS CORP                | DE                       |              | 14,824                     | 600                        | 46       | 353                      | 25                      | 16,413             | 5,405             | 5,754             | 0                      | 28,596                    | 0                                       | 1,007                  | 0                               | 27,589                                                   | 0                                                |    |
| 95-2769232                                                            | 27847             | INSURANCE CO OF THE WEST          | CA                       |              | (16)                       | 443                        | 1        | 424                      | 13                      | 2,153              | 246               | 3                 | 0                      | 3,284                     | 0                                       | 0                      | 0                               | 3,284                                                    | 0                                                |    |
| 06-1481194                                                            | 10829             | MARKEL GLOBAL REINS CO            | DE                       |              | 0                          | 0                          | 0        | 0                        | 0                       | 3                  | 1                 | 0                 | 0                      | 4                         | 0                                       | 0                      | 0                               | 4                                                        | 0                                                |    |
| 13-4924125                                                            | 10227             | MUNICH REINS AMER INC             | DE                       |              | 430                        | 0                          | 0        | 0                        | 0                       | 1,010              | 321               | 207               | 0                      | 1,538                     | 0                                       | 28                     | 0                               | 1,510                                                    | 0                                                |    |
| 47-0355979                                                            | 20087             | NATIONAL IND CO                   | NE                       |              | 198                        | 0                          | 0        | 0                        | 0                       | 348                | 116               | 31                | 0                      | 495                       | 0                                       | (6)                    | 0                               | 501                                                      | 0                                                |    |
| 36-2403971                                                            | 20052             | NATIONAL LIAB & FIRE INS CO       | CT                       |              | 0                          | 0                          | 0        | 0                        | 0                       | 6                  | 2                 | 0                 | 0                      | 8                         | 0                                       | 0                      | 0                               | 8                                                        | 0                                                |    |
| 47-0698507                                                            | 23680             | ODYSSEY REINS CO                  | CT                       |              | 218                        | 409                        | 2        | 361                      | 13                      | 3,794              | 587               | 4                 | 0                      | 5,170                     | 0                                       | (176)                  | 0                               | 5,346                                                    | 0                                                |    |
| 13-3031176                                                            | 38636             | PARTNER REINS CO OF THE US        | NY                       |              | 36                         | 0                          | 0        | 0                        | 0                       | 47                 | 16                | 14                | 0                      | 76                        | 0                                       | (2)                    | 0                               | 78                                                       | 0                                                |    |
| 23-1641984                                                            | 10219             | QBE REINS CORP                    | PA                       |              | 1,693                      | 2                          | 0        | 36                       | 1                       | 489                | 114               | 1,284             | 0                      | 1,925                     | 0                                       | 673                    | 0                               | 1,252                                                    | 0                                                |    |
| 52-1952955                                                            | 10357             | RENAISSANCE REINS US INC          | MD                       |              | 20,967                     | 87                         | 10       | 508                      | 85                      | 10,957             | 2,979             | 8,452             | 0                      | 23,078                    | 0                                       | 3,158                  | 0                               | 19,920                                                   | 0                                                |    |
| 43-0727872                                                            | 15105             | SAFETY NATL CAS CORP              | MO                       |              | 5,071                      | 280                        | 2        | 7                        | 0                       | 3,575              | 960               | 2,242             | 0                      | 7,066                     | 0                                       | (1,739)                | 0                               | 8,805                                                    | 0                                                |    |
| 75-1444207                                                            | 30058             | SCOR REINS CO                     | NY                       |              | 0                          | 711                        | (60)     | 815                      | 75                      | 2,930              | 340               | 0                 | 0                      | 4,810                     | 0                                       | 0                      | 0                               | 4,810                                                    | 0                                                |    |
| 13-2997499                                                            | 38776             | SIRIUSPOINT AMER INS CO           | NY                       |              | 1,081                      | 1,361                      | 30       | 2,010                    | 183                     | 15,375             | 2,532             | 19                | 0                      | 21,511                    | 0                                       | 5                      | 0                               | 21,506                                                   | 0                                                |    |
| 13-1675535                                                            | 25364             | SWISS REINS AMER CORP             | NY                       |              | 45,168                     | 17,320                     | 357      | 20,506                   | 1,708                   | 151,090            | 25,335            | 13,378            | 0                      | 229,694                   | 0                                       | 4,607                  | 0                               | 225,087                                                  | 0                                                |    |
| 13-2918573                                                            | 42439             | TOA RE INS CO OF AMER             | DE                       |              | 0                          | 2,521                      | (89)     | 2,322                    | 154                     | 11,257             | 1,267             | 0                 | 0                      | 17,433                    | 0                                       | 0                      | 0                               | 17,433                                                   | 0                                                |    |
| 13-5616275                                                            | 19453             | TRANSATLANTIC REINS CO            | NY                       |              | 1,041                      | 0                          | 0        | 0                        | 0                       | 1,335              | 445               | 444               | 0                      | 2,223                     | 0                                       | 135                    | 0                               | 2,088                                                    | 0                                                |    |
| 06-0566050                                                            | 25658             | TRAVELERS IND CO                  | CT                       |              | 0                          | 0                          | 0        | 0                        | 0                       | 17                 | 6                 | 0                 | 0                      | 23                        | 0                                       | (1)                    | 0                               | 24                                                       | 0                                                |    |
| 13-1290712                                                            | 20583             | XL REINS AMER INC                 | NY                       |              | 6,757                      | 212                        | 1        | 360                      | 15                      | 4,644              | 924               | 4,026             | 0                      | 10,181                    | 0                                       | 1,681                  | 0                               | 8,500                                                    | 0                                                |    |
| 0999999 – Total Authorized, Other U.S. Unaffiliated Insurers          |                   |                                   |                          |              | 175,970                    | 44,283                     | 764      | 48,868                   | 3,666                   | 420,577            | 71,944            | 64,357            | 0                      | 654,459                   | 0                                       | 4,656                  | 0                               | 649,803                                                  | 0                                                |    |
| Total Authorized, Pools, Mandatory Pools                              |                   |                                   |                          |              |                            |                            |          |                          |                         |                    |                   |                   |                        |                           |                                         |                        |                                 |                                                          |                                                  |    |
| AA-9991159                                                            | 00000             | MICHIGAN CATASTROPHIC CLAIMS ASSN | MI                       |              | 0                          | 116                        | 0        | 0                        | 0                       | 0                  | 0                 | 0                 | 0                      | 116                       | 0                                       | 0                      | 0                               | 116                                                      | 0                                                |    |
| 1099999 – Total Authorized, Pools, Mandatory Pools                    |                   |                                   |                          |              | 0                          | 116                        | 0        | 0                        | 0                       | 0                  | 0                 | 0                 | 0                      | 116                       | 0                                       | 0                      | 0                               | 116                                                      | 0                                                |    |
| Total Authorized, Other Non-U.S. Insurers                             |                   |                                   |                          |              |                            |                            |          |                          |                         |                    |                   |                   |                        |                           |                                         |                        |                                 |                                                          |                                                  |    |
| AA-3194168                                                            | 00000             | Aspen Bermuda Ltd                 | BMU                      |              | 27,356                     | 604                        | 70       | 1,808                    | 341                     | 22,781             | 6,096             | 11,254            | 0                      | 42,954                    | 0                                       | 4,886                  | 0                               | 38,068                                                   | 0                                                |    |
| AA-1120337                                                            | 00000             | Aspen Ins UK Ltd                  | GBR                      |              | 1,278                      | 2,334                      | 68       | 2,090                    | 82                      | 14,132             | 2,242             | 34                | 0                      | 20,982                    | 0                                       | 740                    | 0                               | 20,242                                                   | 0                                                |    |
| AA-3194139                                                            | 00000             | Axis Specialty Ltd                | BMU                      |              | 1                          | 0                          | 0        | 10                       | 0                       | 40                 | 13                | 0                 | 0                      | 63                        | 0                                       | 1                      | 0                               | 62                                                       | 0                                                |    |
| AA-1340125                                                            | 00000             | Hannover Rueck SE                 | DEU                      |              | 43,514                     | 3,177                      | 82       | 4,998                    | 646                     | 50,557             | 11,740            | 18,035            | 0                      | 89,235                    | 0                                       | 8,442                  | 0                               | 80,794                                                   | 0                                                |    |
| AA-3190871                                                            | 00000             | Lancashire Ins Co Ltd             | BMU                      |              | 6,595                      | 625                        | 29       | 609                      | 116                     | 9,051              | 2,399             | 2,370             | 0                      | 15,200                    | 0                                       | 146                    | 0                               | 15,054                                                   | 0                                                |    |
| AA-1126033                                                            | 00000             | Lloyd's Syndicate Number 33       | GBR                      |              | 75                         | 0                          | 0        | 0                        | 0                       | 33                 | 12                | 18                | 0                      | 63                        | 0                                       | 1                      | 0                               | 62                                                       | 0                                                |    |
| AA-1126435                                                            | 00000             | Lloyd's Syndicate Number 435      | GBR                      |              | 139                        | 0                          | 0        | 18                       | 0                       | 125                | 42                | 0                 | 0                      | 184                       | 0                                       | (20)                   | 0                               | 204                                                      | 0                                                |    |

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1                                                              | 2                       | 3                                                 | 4                           | 5               | 6                                | Reinsurance Recoverable On |          |                                |                            |                       |                      |                      |                           |                                 | 16                                               | Reinsurance Payable          |                                          | 19                                                                      | 20                                                           |
|----------------------------------------------------------------|-------------------------|---------------------------------------------------|-----------------------------|-----------------|----------------------------------|----------------------------|----------|--------------------------------|----------------------------|-----------------------|----------------------|----------------------|---------------------------|---------------------------------|--------------------------------------------------|------------------------------|------------------------------------------|-------------------------------------------------------------------------|--------------------------------------------------------------|
|                                                                |                         |                                                   |                             |                 |                                  | 7                          | 8        | 9                              | 10                         | 11                    | 12                   | 13                   | 14                        | 15                              |                                                  | 17                           | 18                                       |                                                                         |                                                              |
| ID Number                                                      | NAIC<br>Company<br>Code | Name of Reinsurer                                 | Domiciliary<br>Jurisdiction | Special<br>Code | Reinsurance<br>Premiums<br>Ceded | Paid Losses                | Paid LAE | Known Case<br>Loss<br>Reserves | Known Case<br>LAE Reserves | IBNR Loss<br>Reserves | IBNR LAE<br>Reserves | Unearned<br>Premiums | Contingent<br>Commissions | Cols. 7<br>through 14<br>Totals | Amount in<br>Dispute<br>Included in<br>Column 15 | Ceded<br>Balances<br>Payable | Other<br>Amounts<br>Due to<br>Reinsurers | Net Amount<br>Recoverable<br>From<br>Reinsurers<br>Cols. 15-<br>[17+18] | Funds Held<br>by Company<br>Under<br>Reinsurance<br>Treaties |
| AA-1126566                                                     | 00000                   | Lloyd's Syndicate Number 566 (Incidental to 2999) | GBR                         |                 | 545                              | 0                          | 0        | 0                              | 0                          | 263                   | 72                   | 239                  | 0                         | 574                             | 0                                                | (159)                        | 0                                        | 732                                                                     | 0                                                            |
| AA-1126623                                                     | 00000                   | Lloyd's Syndicate Number 623                      | GBR                         |                 | 633                              | 0                          | 0        | 12                             | 0                          | 115                   | 38                   | 528                  | 0                         | 693                             | 0                                                | 192                          | 0                                        | 501                                                                     | 0                                                            |
| AA-1126727                                                     | 00000                   | Lloyd's Syndicate Number 727                      | GBR                         |                 | 16                               | 0                          | 0        | 0                              | 0                          | 4                     | 1                    | 0                    | 0                         | 5                               | 0                                                | (5)                          | 0                                        | 9                                                                       | 0                                                            |
| AA-1127084                                                     | 00000                   | Lloyd's Syndicate Number 1084                     | GBR                         |                 | 1,939                            | 757                        | 104      | 962                            | 30                         | 1,779                 | 681                  | 808                  | 0                         | 5,121                           | 0                                                | (164)                        | 0                                        | 5,285                                                                   | 0                                                            |
| AA-1127183                                                     | 00000                   | Lloyd's Syndicate Number 1183                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 0                     | 0                    | 0                    | 0                         | 1                               | 0                                                | 0                            | 0                                        | 1                                                                       | 0                                                            |
| AA-1127414                                                     | 00000                   | Lloyd's Syndicate Number 1414                     | GBR                         |                 | 440                              | 305                        | 28       | 261                            | 11                         | 819                   | 311                  | 17                   | 0                         | 1,753                           | 0                                                | 208                          | 0                                        | 1,545                                                                   | 0                                                            |
| AA-1120102                                                     | 00000                   | Lloyd's Syndicate Number 1458                     | GBR                         |                 | 52                               | 170                        | 189      | 3,406                          | 74                         | 7,328                 | 2,452                | 0                    | 0                         | 13,618                          | 0                                                | 32                           | 0                                        | 13,586                                                                  | 0                                                            |
| AA-1120198                                                     | 00000                   | Lloyd's Syndicate Number 1618                     | GBR                         |                 | 10                               | 0                          | 0        | 0                              | 0                          | 1                     | 0                    | 7                    | 0                         | 9                               | 0                                                | 0                            | 0                                        | 9                                                                       | 0                                                            |
| AA-1120156                                                     | 00000                   | Lloyd's Syndicate Number 1686                     | GBR                         |                 | 279                              | 218                        | 3        | 18                             | 1                          | 711                   | 261                  | 1                    | 0                         | 1,213                           | 0                                                | 218                          | 0                                        | 995                                                                     | 0                                                            |
| AA-1120171                                                     | 00000                   | Lloyd's Syndicate Number 1856                     | GBR                         |                 | (1)                              | 112                        | 108      | 1,985                          | 56                         | 2,695                 | 898                  | 0                    | 0                         | 5,853                           | 0                                                | 0                            | 0                                        | 5,854                                                                   | 0                                                            |
| AA-1127861                                                     | 00000                   | Lloyd's Syndicate Number 1861                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 9                     | 3                    | 0                    | 0                         | 12                              | 0                                                | 0                            | 0                                        | 12                                                                      | 0                                                            |
| AA-1120124                                                     | 00000                   | Lloyd's Syndicate Number 1945                     | GBR                         |                 | 1,377                            | 395                        | 18       | 263                            | 2                          | 2,228                 | 728                  | 157                  | 0                         | 3,792                           | 0                                                | 166                          | 0                                        | 3,626                                                                   | 0                                                            |
| AA-1120084                                                     | 00000                   | Lloyd's Syndicate Number 1955                     | GBR                         |                 | 1,046                            | 689                        | 41       | 387                            | 14                         | 1,730                 | 649                  | 3                    | 0                         | 3,512                           | 0                                                | 523                          | 0                                        | 2,989                                                                   | 0                                                            |
| AA-1120106                                                     | 00000                   | Lloyd's Syndicate Number 1969                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 9                     | 3                    | 0                    | 0                         | 12                              | 0                                                | 0                            | 0                                        | 12                                                                      | 0                                                            |
| AA-1120161                                                     | 00000                   | Lloyd's Syndicate Number 1980                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 41                    | 14                   | 0                    | 0                         | 55                              | 0                                                | 0                            | 0                                        | 55                                                                      | 0                                                            |
| AA-1128001                                                     | 00000                   | Lloyd's Syndicate Number 2001                     | GBR                         |                 | 207                              | 85                         | 1        | 0                              | 0                          | 233                   | 86                   | 1                    | 0                         | 407                             | 0                                                | 70                           | 0                                        | 337                                                                     | 0                                                            |
| AA-1128003                                                     | 00000                   | Lloyd's Syndicate Number 2003                     | GBR                         |                 | 1,464                            | 1,319                      | 120      | 1,089                          | 44                         | 2,983                 | 1,147                | 3                    | 0                         | 6,705                           | 0                                                | 824                          | 0                                        | 5,881                                                                   | 0                                                            |
| AA-1128121                                                     | 00000                   | Lloyd's Syndicate Number 2121                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 2                     | 1                    | 0                    | 0                         | 2                               | 0                                                | 0                            | 0                                        | 2                                                                       | 0                                                            |
| AA-1128623                                                     | 00000                   | Lloyd's Syndicate Number 2623                     | GBR                         |                 | 172                              | 0                          | 0        | 3                              | 0                          | 110                   | 37                   | 0                    | 0                         | 149                             | 0                                                | (25)                         | 0                                        | 174                                                                     | 0                                                            |
| AA-1120182                                                     | 00000                   | Lloyd's Syndicate Number 2689                     | GBR                         |                 | 0                                | 0                          | 0        | 3                              | 0                          | 1                     | 0                    | 0                    | 0                         | 4                               | 0                                                | 0                            | 0                                        | 4                                                                       | 0                                                            |
| AA-1128987                                                     | 00000                   | Lloyd's Syndicate Number 2987                     | GBR                         |                 | 774                              | 536                        | 49       | 526                            | 23                         | 1,720                 | 650                  | 1                    | 0                         | 3,505                           | 0                                                | 350                          | 0                                        | 3,155                                                                   | 0                                                            |
| AA-1129000                                                     | 00000                   | Lloyd's Syndicate Number 3000                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 49                    | 16                   | 0                    | 0                         | 66                              | 0                                                | 0                            | 0                                        | 66                                                                      | 0                                                            |
| AA-1120113                                                     | 00000                   | Lloyd's Syndicate Number 3334                     | GBR                         |                 | 1                                | 0                          | 0        | 12                             | 0                          | 20                    | 7                    | 0                    | 0                         | 39                              | 0                                                | 1                            | 0                                        | 38                                                                      | 0                                                            |
| AA-1120116                                                     | 00000                   | Lloyd's Syndicate Number 3902                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 11                    | 4                    | 0                    | 0                         | 15                              | 0                                                | 0                            | 0                                        | 15                                                                      | 0                                                            |
| AA-1120075                                                     | 00000                   | Lloyd's Syndicate Number 4020                     | GBR                         |                 | 144                              | 137                        | 22       | 177                            | 10                         | 260                   | 105                  | 0                    | 0                         | 711                             | 0                                                | 65                           | 0                                        | 646                                                                     | 0                                                            |
| AA-1120067                                                     | 00000                   | Lloyd's Syndicate Number 4242                     | GBR                         |                 | 0                                | 0                          | 0        | 8                              | 0                          | 3                     | 1                    | 0                    | 0                         | 12                              | 0                                                | 1                            | 0                                        | 11                                                                      | 0                                                            |
| AA-1126004                                                     | 00000                   | Lloyd's Syndicate Number 4444                     | GBR                         |                 | 2,285                            | 425                        | 13       | 142                            | 5                          | 2,488                 | 745                  | 599                  | 0                         | 4,417                           | 0                                                | (175)                        | 0                                        | 4,592                                                                   | 0                                                            |
| AA-1126006                                                     | 00000                   | Lloyd's Syndicate Number 4472                     | GBR                         |                 | 2,030                            | 2,318                      | 68       | 2,086                          | 119                        | 7,365                 | 1,933                | 6                    | 0                         | 13,895                          | 0                                                | 1,053                        | 0                                        | 12,842                                                                  | 0                                                            |
| AA-1120090                                                     | 00000                   | Lloyd's Syndicate Number 4711                     | GBR                         |                 | 5,858                            | 400                        | 3        | 10                             | 0                          | 4,657                 | 1,248                | 2,399                | 0                         | 8,717                           | 0                                                | (1,939)                      | 0                                        | 10,656                                                                  | 0                                                            |
| AA-1120181                                                     | 00000                   | Lloyd's Syndicate Number 5886                     | GBR                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 2                     | 1                    | 0                    | 0                         | 2                               | 0                                                | 0                            | 0                                        | 2                                                                       | 0                                                            |
| AA-3190686                                                     | 00000                   | Partner Reins Co Ltd                              | BMU                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 7                     | 2                    | 0                    | 0                         | 9                               | 0                                                | 0                            | 0                                        | 9                                                                       | 0                                                            |
| AA-3190870                                                     | 00000                   | Validus Reins Ltd                                 | BMU                         |                 | 0                                | 27                         | 0        | 74                             | 4                          | 1,156                 | 131                  | 0                    | 0                         | 1,393                           | 0                                                | 0                            | 0                                        | 1,393                                                                   | 0                                                            |
| AA-1460006                                                     | 00000                   | Validus Reins (Switzerland) Ltd                   | CHE                         |                 | 2,002                            | 615                        | 49       | 998                            | 198                        | 10,019                | 2,627                | 34                   | 0                         | 14,541                          | 0                                                | (169)                        | 0                                        | 14,710                                                                  | 0                                                            |
| 1299999 – Total Authorized, Other Non-U.S. Insurers            |                         |                                                   |                             |                 | 100,234                          | 15,247                     | 1,065    | 21,956                         | 1,778                      | 145,538               | 37,394               | 36,515               | 0                         | 259,493                         | 0                                                | 15,263                       | 0                                        | 244,230                                                                 | 0                                                            |
| 1499999 – Total Authorized Excluding Protected Cells           |                         |                                                   |                             |                 | 820,328                          | 151,662                    | 31,058   | 339,073                        | 67,928                     | 1,316,892             | 434,571              | 339,151              | 0                         | 2,680,336                       | 0                                                | 122,757                      | 0                                        | 2,557,578                                                               | 1,645,023                                                    |
| Total Unauthorized, Other U.S. Unaffiliated Insurers           |                         |                                                   |                             |                 |                                  |                            |          |                                |                            |                       |                      |                      |                           |                                 |                                                  |                              |                                          |                                                                         |                                                              |
| 46-3590210                                                     | 15615                   | PACIFIC VALLEY INS CO INC                         | HI                          |                 | 0                                | 0                          | 0        | 0                              | 0                          | 0                     | 0                    | 0                    | 0                         | 0                               | 0                                                | 0                            | 0                                        | 0                                                                       | 0                                                            |
| 2399999 – Total Unauthorized, Other U.S. Unaffiliated Insurers |                         |                                                   |                             |                 | 0                                | 0                          | 0        | 0                              | 0                          | 0                     | 0                    | 0                    | 0                         | 0                               | 0                                                | 0                            | 0                                        | 0                                                                       | 0                                                            |
| Total Unauthorized, Other Non-U.S. Insurers                    |                         |                                                   |                             |                 |                                  |                            |          |                                |                            |                       |                      |                      |                           |                                 |                                                  |                              |                                          |                                                                         |                                                              |
| AA-1580015                                                     | 00000                   | AIOf Nissay Dowa Ins Co Ltd                       | JPN                         |                 | 0                                | 0                          | 0        | 0                              | 0                          | 0                     | 0                    | 0                    | 0                         | 0                               | 0                                                | 0                            | 0                                        | 0                                                                       | 0                                                            |
| AA-3191352                                                     | 00000                   | Ascot Reins Co Ltd                                | BMU                         |                 | 30                               | 0                          | 0        | 0                              | 0                          | 67                    | 31                   | 12                   | 0                         | 110                             | 0                                                | (2)                          | 0                                        | 112                                                                     | 0                                                            |
| AA-3191435                                                     | 00000                   | Conduit Reins Ltd                                 | BMU                         |                 | 1                                | 418                        | 1        | 699                            | 26                         | 5,482                 | 615                  | 1                    | 0                         | 7,243                           | 0                                                | 0                            | 0                                        | 7,243                                                                   | 0                                                            |
| AA-1120191                                                     | 00000                   | Convex Ins UK Ltd                                 | GBR                         |                 | 527                              | 27                         | 1        | 20                             | 0                          | 224                   | 82                   | 0                    | 0                         | 355                             | 0                                                | 112                          | 0                                        | 243                                                                     | 0                                                            |
| AA-3191400                                                     | 00000                   | Convex Re Ltd                                     | BMU                         |                 | 134                              | 27                         | 1        | 20                             | 0                          | 224                   | 82                   | 0                    | 0                         | 355                             | 0                                                | 120                          | 0                                        | 235                                                                     | 0                                                            |
| AA-3190060                                                     | 00000                   | Hannover Re (Bermuda) Ltd                         | BMU                         |                 | 119                              | 0                          | 0        | 17                             | 0                          | 4                     | 1                    | 0                    | 0                         | 23                              | 0                                                | 1                            | 0                                        | 22                                                                      | 0                                                            |
| AA-5420050                                                     | 00000                   | KOREAN REINS CO                                   | KOR                         |                 | 4,745                            | 18                         | 2        | 103                            | 17                         | 2,259                 | 616                  | 2,109                | 0                         | 5,122                           | 0                                                | 654                          | 0                                        | 4,468                                                                   | 0                                                            |
| AA-1460019                                                     | 00000                   | MS Amlin AG                                       | CHE                         |                 | 223                              | 183                        | 2        | 3                              | 1                          | 393                   | 146                  | 1                    | 0                         | 729                             | 0                                                | 169                          | 0                                        | 559                                                                     | 0                                                            |

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

| 1                                                                                                         | 2                 | 3                                | 4                        | 5            | 6                          | Reinsurance Recoverable On |          |                          |                         |                    |                   |                   |                        |                           | 16                                      | Reinsurance Payable    |                                 | 19                                                       | 20                                               |
|-----------------------------------------------------------------------------------------------------------|-------------------|----------------------------------|--------------------------|--------------|----------------------------|----------------------------|----------|--------------------------|-------------------------|--------------------|-------------------|-------------------|------------------------|---------------------------|-----------------------------------------|------------------------|---------------------------------|----------------------------------------------------------|--------------------------------------------------|
|                                                                                                           |                   |                                  |                          |              |                            | 7                          | 8        | 9                        | 10                      | 11                 | 12                | 13                | 14                     | 15                        |                                         | 17                     | 18                              |                                                          |                                                  |
| ID Number                                                                                                 | NAIC Company Code | Name of Reinsurer                | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses                | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Cols. 7 through 14 Totals | Amount in Dispute Included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15- [17+18] | Funds Held by Company Under Reinsurance Treaties |
| AA-5320039                                                                                                | 00000             | Peak Reins Co Ltd                | HKG                      |              | 51,041                     | 3,536                      | 182      | 6,063                    | 840                     | 72,626             | 17,459            | 11,368            | 0                      | 112,073                   | 0                                       | 2,512                  | 0                               | 109,562                                                  | 0                                                |
| AA-3191614                                                                                                | 00000             | Peak Reins North Amer Ltd        | BMU                      |              | 26,663                     | 22                         | 1        | 69                       | 10                      | 3,255              | 950               | 20,241            | 0                      | 24,548                    | 0                                       | 7,835                  | 0                               | 16,713                                                   | 0                                                |
| AA-3191321                                                                                                | 00000             | Sirius Bermuda Ins Co Ltd        | BMU                      |              | 0                          | 861                        | (145)    | 1,584                    | 109                     | 4,285              | 498               | 0                 | 0                      | 7,191                     | 0                                       | 0                      | 0                               | 7,191                                                    | 0                                                |
| AA-1440076                                                                                                | 00000             | SiriusPoint Intl Ins Corp (publ) | SWE                      |              | (1)                        | 1,549                      | 6        | 769                      | 31                      | 4,928              | 556               | 0                 | 0                      | 7,839                     | 0                                       | 0                      | 0                               | 7,838                                                    | 0                                                |
| AA-3190757                                                                                                | 00000             | XL RE Ltd                        | BMU                      |              | 0                          | 0                          | 0        | 0                        | 0                       | 0                  | 0                 | 0                 | 0                      | 0                         | 0                                       | 21                     | 0                               | (21)                                                     | 0                                                |
| 2699999 – Total Unauthorized, Other Non-U.S. Insurers                                                     |                   |                                  |                          |              | 83,482                     | 6,641                      | 53       | 9,347                    | 1,034                   | 93,746             | 21,036            | 33,732            | 0                      | 165,588                   | 0                                       | 11,423                 | 0                               | 154,165                                                  | 0                                                |
| 2899999 – Total Unauthorized Excluding Protected Cells                                                    |                   |                                  |                          |              | 83,482                     | 6,641                      | 53       | 9,347                    | 1,034                   | 93,746             | 21,036            | 33,732            | 0                      | 165,588                   | 0                                       | 11,423                 | 0                               | 154,165                                                  | 0                                                |
| Total Certified, Other Non-U.S. Insurers                                                                  |                   |                                  |                          |              |                            |                            |          |                          |                         |                    |                   |                   |                        |                           |                                         |                        |                                 |                                                          |                                                  |
| CR-1460023                                                                                                | 00000             | RenaissanceRe Europe AG          | CHE                      |              | (1)                        | 0                          | 20       | 636                      | 42                      | 1,599              | 533               | 0                 | 0                      | 2,830                     | 0                                       | 0                      | 0                               | 2,830                                                    | 0                                                |
| 4099999 – Total Certified, Other Non-U.S. Insurers                                                        |                   |                                  |                          |              | (1)                        | 0                          | 20       | 636                      | 42                      | 1,599              | 533               | 0                 | 0                      | 2,830                     | 0                                       | 0                      | 0                               | 2,830                                                    | 0                                                |
| 4299999 – Total Certified Excluding Protected Cells                                                       |                   |                                  |                          |              | (1)                        | 0                          | 20       | 636                      | 42                      | 1,599              | 533               | 0                 | 0                      | 2,830                     | 0                                       | 0                      | 0                               | 2,830                                                    | 0                                                |
| Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                                    |                   |                                  |                          |              |                            |                            |          |                          |                         |                    |                   |                   |                        |                           |                                         |                        |                                 |                                                          |                                                  |
| RJ-3191435                                                                                                | 00000             | Conduit Reins Ltd                | BMU                      |              | 27,567                     | 809                        | 41       | 1,072                    | 197                     | 19,882             | 5,339             | 11,818            | 0                      | 39,160                    | 0                                       | 1,244                  | 0                               | 37,917                                                   | 0                                                |
| RJ-1120191                                                                                                | 00000             | Convex Ins UK Ltd                | GBR                      |              | 15,426                     | 583                        | 29       | 708                      | 132                     | 11,734             | 3,217             | 6,624             | 0                      | 23,027                    | 0                                       | 2,067                  | 0                               | 20,960                                                   | 0                                                |
| RJ-3191400                                                                                                | 00000             | Convex Re Ltd                    | BMU                      |              | 15,271                     | 534                        | 28       | 708                      | 132                     | 11,311             | 3,073             | 6,342             | 0                      | 22,129                    | 0                                       | 2,026                  | 0                               | 20,103                                                   | 0                                                |
| RJ-3190060                                                                                                | 00000             | Hannover Re (Bermuda) Ltd        | BMU                      |              | 161                        | 0                          | 0        | 0                        | 0                       | 35                 | 12                | 0                 | 0                      | 47                        | 0                                       | (46)                   | 0                               | 93                                                       | 0                                                |
| RJ-1460019                                                                                                | 00000             | MS Amlin AG                      | CHE                      |              | 162                        | 160                        | 1        | 4                        | 0                       | 812                | 213               | 3                 | 0                      | 1,192                     | 0                                       | (141)                  | 0                               | 1,334                                                    | 0                                                |
| RJ-1780072                                                                                                | 00000             | XL RE Europe SE                  | IRL                      |              | 639                        | 0                          | 0        | 0                        | 0                       | 78                 | 23                | 485               | 0                      | 586                       | 0                                       | (335)                  | 0                               | 920                                                      | 0                                                |
| 5499999 – Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                          |                   |                                  |                          |              | 59,226                     | 2,085                      | 100      | 2,493                    | 461                     | 43,852             | 11,877            | 25,272            | 0                      | 86,140                    | 0                                       | 4,815                  | 0                               | 81,326                                                   | 0                                                |
| 5699999 – Total Reciprocal Jurisdiction Excluding Protected Cells                                         |                   |                                  |                          |              | 59,226                     | 2,085                      | 100      | 2,493                    | 461                     | 43,852             | 11,877            | 25,272            | 0                      | 86,140                    | 0                                       | 4,815                  | 0                               | 81,326                                                   | 0                                                |
| 5799999 – Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells |                   |                                  |                          |              | 963,035                    | 160,388                    | 31,230   | 351,549                  | 69,465                  | 1,456,089          | 468,017           | 398,155           | 0                      | 2,934,894                 | 0                                       | 138,995                | 0                               | 2,795,899                                                | 1,645,023                                        |
| 9999999 – Totals                                                                                          |                   |                                  |                          |              | 963,035                    | 160,388                    | 31,230   | 351,549                  | 69,465                  | 1,456,089          | 468,017           | 398,155           | 0                      | 2,934,894                 | 0                                       | 138,995                | 0                               | 2,795,899                                                | 1,645,023                                        |

SCHEDULE F - PART 3 (CONTINUED)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Credit Risk)

| 1                                                                     | 2                                 | Collateral                  |                   |                                             |                                                        | 25                                      | 26                                             | 27                                  | Ceded Reinsurance Credit Risk                                         |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
|-----------------------------------------------------------------------|-----------------------------------|-----------------------------|-------------------|---------------------------------------------|--------------------------------------------------------|-----------------------------------------|------------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|-------------------------------------|---------------------------------------------------------------------------------|------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------|-------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------|
|                                                                       |                                   | 21                          | 22                | 23                                          | 24                                                     |                                         |                                                |                                     | 28                                                                    | 29                                  | 30                                                                              | 31                                       | 32                                                              | 33                                                                 | 34                               | 35                                                                                                                      | 36                                                                                                                         |
| ID Number From Col. 1                                                 | Name of Reinsurer From Col. 3     | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 – 27) | Stressed Recoverable (Col. 28*120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 – 32) | Reinsurer Designation Equivalent | Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Total Authorized, Affiliates, U.S. Intercompany Pooling               |                                   |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| 42-1019055                                                            | FALLS LAKE NATL INS CO            | 0                           | 0                 | 0000                                        | 0                                                      | 1,747,862                               | 18,406                                         | 0                                   | XXX                                                                   | XXX                                 | XXX                                                                             | XXX                                      | XXX                                                             | XXX                                                                | XXX                              | XXX                                                                                                                     | XXX                                                                                                                        |
| 0199999 – Total Authorized, Affiliates, U.S. Intercompany Pooling     |                                   | 0                           | 0                 | XXX                                         | 0                                                      | 1,747,862                               | 18,406                                         | 0                                   | XXX                                                                   | XXX                                 | XXX                                                                             | XXX                                      | XXX                                                             | XXX                                                                | XXX                              | XXX                                                                                                                     | XXX                                                                                                                        |
| 0499999 – Total Authorized, Affiliates, U.S. Non-Pool, Total          |                                   | 0                           | 0                 | XXX                                         | 0                                                      | 0                                       | 0                                              | 0                                   | XXX                                                                   | XXX                                 | XXX                                                                             | XXX                                      | XXX                                                             | XXX                                                                | XXX                              | XXX                                                                                                                     | XXX                                                                                                                        |
| 0899999 – Total Authorized, Affiliates, Total Authorized - Affiliates |                                   | 0                           | 0                 | XXX                                         | 0                                                      | 1,747,862                               | 18,406                                         | 0                                   | 0                                                                     | 0                                   | 0                                                                               | 0                                        | 0                                                               | 0                                                                  | XXX                              | 0                                                                                                                       | 0                                                                                                                          |
| Total Authorized, Other U.S. Unaffiliated Insurers                    |                                   |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| 38-3207001                                                            | ACCIDENT FUND INS CO OF AMER      | 0                           | 0                 | 0000                                        | 0                                                      | (602)                                   | 16,634                                         | 0                                   | 16,032                                                                | 19,238                              | (602)                                                                           | 19,840                                   | 0                                                               | 19,840                                                             | 3                                | 0                                                                                                                       | 556                                                                                                                        |
| 95-4387273                                                            | ALLIED WORLD ASSUR CO US INC      | 0                           | 0                 | 0000                                        | 0                                                      | 287                                     | 7,076                                          | 0                                   | 7,363                                                                 | 8,835                               | 287                                                                             | 8,549                                    | 0                                                               | 8,549                                                              | 2                                | 0                                                                                                                       | 180                                                                                                                        |
| 06-1430254                                                            | ARCH REINS CO                     | 0                           | 0                 | 0000                                        | 0                                                      | 773                                     | 22,737                                         | 0                                   | 23,510                                                                | 28,212                              | 773                                                                             | 27,439                                   | 0                                                               | 27,439                                                             | 2                                | 0                                                                                                                       | 576                                                                                                                        |
| 75-2344200                                                            | ASPEN AMER INS CO                 | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 9                                              | 0                                   | 9                                                                     | 11                                  | 0                                                                               | 11                                       | 0                                                               | 11                                                                 | 3                                | 0                                                                                                                       | 0                                                                                                                          |
| 51-0434766                                                            | AXIS REINS CO                     | 0                           | 0                 | 0000                                        | 0                                                      | (1,105)                                 | 12,361                                         | 0                                   | 11,255                                                                | 13,507                              | (1,105)                                                                         | 14,612                                   | 0                                                               | 14,612                                                             | 3                                | 0                                                                                                                       | 409                                                                                                                        |
| 47-0574325                                                            | BERKLEY INS CO                    | 0                           | 0                 | 0000                                        | 0                                                      | (3,899)                                 | 229,795                                        | 0                                   | 225,897                                                               | 271,076                             | (3,899)                                                                         | 274,975                                  | 0                                                               | 274,975                                                            | 2                                | 0                                                                                                                       | 5,774                                                                                                                      |
| 31-0542366                                                            | THE CINCINNATI INS CO             | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 1,318                                          | 0                                   | 1,318                                                                 | 1,582                               | 0                                                                               | 1,582                                    | 0                                                               | 1,582                                                              | 2                                | 0                                                                                                                       | 33                                                                                                                         |
| 30-0641266                                                            | COMPSOURCE MUT INS CO             | 0                           | 0                 | 0000                                        | 1,393                                                  | 1,101                                   | 3,286                                          | 0                                   | 4,387                                                                 | 5,264                               | (292)                                                                           | 5,556                                    | 1,393                                                           | 4,163                                                              | 3                                | 39                                                                                                                      | 117                                                                                                                        |
| 42-0234980                                                            | EMPLOYERS MUT CAS CO              | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 22                                             | 0                                   | 22                                                                    | 26                                  | 0                                                                               | 26                                       | 0                                                               | 26                                                                 | 3                                | 0                                                                                                                       | 1                                                                                                                          |
| 35-2293075                                                            | ENDURANCE ASSUR CORP              | 0                           | 0                 | 0000                                        | 0                                                      | 120                                     | 271                                            | 0                                   | 391                                                                   | 469                                 | 120                                                                             | 349                                      | 0                                                               | 349                                                                | 2                                | 0                                                                                                                       | 7                                                                                                                          |
| 36-2950161                                                            | EVANSTON INS CO                   | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 8                                              | 0                                   | 8                                                                     | 9                                   | 0                                                                               | 9                                        | 0                                                               | 9                                                                  | 3                                | 0                                                                                                                       | 0                                                                                                                          |
| 22-2005057                                                            | EVEREST REINS CO                  | 0                           | 0                 | 0000                                        | 0                                                      | 4                                       | 7,149                                          | 0                                   | 7,153                                                                 | 8,583                               | 4                                                                               | 8,579                                    | 0                                                               | 8,579                                                              | 2                                | 0                                                                                                                       | 180                                                                                                                        |
| 13-2673100                                                            | GENERAL REINS CORP                | 0                           | 0                 | 0000                                        | 0                                                      | 1,007                                   | 27,589                                         | 0                                   | 28,596                                                                | 34,315                              | 1,007                                                                           | 33,308                                   | 0                                                               | 33,308                                                             | 1                                | 0                                                                                                                       | 533                                                                                                                        |
| 95-2769232                                                            | INSURANCE CO OF THE WEST          | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 3,284                                          | 0                                   | 3,284                                                                 | 3,940                               | 0                                                                               | 3,940                                    | 0                                                               | 3,940                                                              | 3                                | 0                                                                                                                       | 110                                                                                                                        |
| 06-1481194                                                            | MARKEL GLOBAL REINS CO            | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 4                                              | 0                                   | 4                                                                     | 5                                   | 0                                                                               | 5                                        | 0                                                               | 5                                                                  | 3                                | 0                                                                                                                       | 0                                                                                                                          |
| 13-4924125                                                            | MUNICH REINS AMER INC             | 0                           | 0                 | 0000                                        | 0                                                      | 28                                      | 1,510                                          | 0                                   | 1,538                                                                 | 1,846                               | 28                                                                              | 1,817                                    | 0                                                               | 1,817                                                              | 2                                | 0                                                                                                                       | 38                                                                                                                         |
| 47-0355979                                                            | NATIONAL IND CO                   | 0                           | 0                 | 0000                                        | 0                                                      | (6)                                     | 501                                            | 0                                   | 495                                                                   | 594                                 | (6)                                                                             | 600                                      | 0                                                               | 600                                                                | 1                                | 0                                                                                                                       | 10                                                                                                                         |
| 36-2403971                                                            | NATIONAL LIAB & FIRE INS CO       | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 8                                              | 0                                   | 8                                                                     | 10                                  | 0                                                                               | 10                                       | 0                                                               | 10                                                                 | 1                                | 0                                                                                                                       | 0                                                                                                                          |
| 47-0698507                                                            | ODYSSEY REINS CO                  | 0                           | 0                 | 0000                                        | 0                                                      | (176)                                   | 5,346                                          | 0                                   | 5,170                                                                 | 6,204                               | (176)                                                                           | 6,380                                    | 0                                                               | 6,380                                                              | 2                                | 0                                                                                                                       | 134                                                                                                                        |
| 13-3031176                                                            | PARTNER REINS CO OF THE US        | 0                           | 0                 | 0000                                        | 0                                                      | (2)                                     | 78                                             | 0                                   | 76                                                                    | 91                                  | (2)                                                                             | 93                                       | 0                                                               | 93                                                                 | 2                                | 0                                                                                                                       | 2                                                                                                                          |
| 23-1641984                                                            | QBE REINS CORP                    | 0                           | 0                 | 0000                                        | 0                                                      | 673                                     | 1,252                                          | 0                                   | 1,925                                                                 | 2,310                               | 673                                                                             | 1,637                                    | 0                                                               | 1,637                                                              | 3                                | 0                                                                                                                       | 46                                                                                                                         |
| 52-1952955                                                            | RENAISSANCE REINS US INC          | 0                           | 0                 | 0000                                        | 0                                                      | 3,158                                   | 19,920                                         | 0                                   | 23,078                                                                | 27,694                              | 3,158                                                                           | 24,536                                   | 0                                                               | 24,536                                                             | 2                                | 0                                                                                                                       | 515                                                                                                                        |
| 43-0727872                                                            | SAFETY NATL CAS CORP              | 0                           | 0                 | 0000                                        | 0                                                      | (1,739)                                 | 8,805                                          | 0                                   | 7,066                                                                 | 8,479                               | (1,739)                                                                         | 10,218                                   | 0                                                               | 10,218                                                             | 1                                | 0                                                                                                                       | 163                                                                                                                        |
| 75-1444207                                                            | SCOR REINS CO                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 4,810                                          | 0                                   | 4,810                                                                 | 5,773                               | 0                                                                               | 5,773                                    | 0                                                               | 5,773                                                              | 3                                | 0                                                                                                                       | 162                                                                                                                        |
| 13-2997499                                                            | SIRIUSPOINT AMER INS CO           | 0                           | 0                 | 0000                                        | 0                                                      | 5                                       | 21,506                                         | 0                                   | 21,511                                                                | 25,813                              | 5                                                                               | 25,808                                   | 0                                                               | 25,808                                                             | 4                                | 0                                                                                                                       | 852                                                                                                                        |
| 13-1675535                                                            | SWISS REINS AMER CORP             | 0                           | 0                 | 0000                                        | 0                                                      | 4,607                                   | 225,087                                        | 0                                   | 229,694                                                               | 275,633                             | 4,607                                                                           | 271,026                                  | 0                                                               | 271,026                                                            | 2                                | 0                                                                                                                       | 5,692                                                                                                                      |
| 13-2918573                                                            | TOA RE INS CO OF AMER             | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 17,433                                         | 0                                   | 17,433                                                                | 20,919                              | 0                                                                               | 20,919                                   | 0                                                               | 20,919                                                             | 3                                | 0                                                                                                                       | 586                                                                                                                        |
| 13-5616275                                                            | TRANSATLANTIC REINS CO            | 0                           | 0                 | 0000                                        | 0                                                      | 135                                     | 2,088                                          | 0                                   | 2,223                                                                 | 2,668                               | 135                                                                             | 2,533                                    | 0                                                               | 2,533                                                              | 1                                | 0                                                                                                                       | 41                                                                                                                         |
| 06-0566050                                                            | TRAVELERS IND CO                  | 0                           | 0                 | 0000                                        | 0                                                      | (1)                                     | 24                                             | 0                                   | 23                                                                    | 28                                  | (1)                                                                             | 29                                       | 0                                                               | 29                                                                 | 1                                | 0                                                                                                                       | 0                                                                                                                          |
| 13-1290712                                                            | XL REINS AMER INC                 | 0                           | 0                 | 0000                                        | 0                                                      | 1,681                                   | 8,500                                          | 0                                   | 10,181                                                                | 12,217                              | 1,681                                                                           | 10,536                                   | 0                                                               | 10,536                                                             | 2                                | 0                                                                                                                       | 221                                                                                                                        |
| 0999999 – Total Authorized, Other U.S. Unaffiliated Insurers          |                                   | 0                           | 0                 | XXX                                         | 1,393                                                  | 6,049                                   | 648,410                                        | 0                                   | 654,459                                                               | 785,351                             | 4,656                                                                           | 780,695                                  | 1,393                                                           | 779,302                                                            | XXX                              | 39                                                                                                                      | 16,938                                                                                                                     |
| Total Authorized, Pools, Mandatory Pools                              |                                   |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| AA-9991159                                                            | MICHIGAN CATASTROPHIC CLAIMS ASSN | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 116                                            | 0                                   | XXX                                                                   | XXX                                 | XXX                                                                             | XXX                                      | XXX                                                             | XXX                                                                | XXX                              | XXX                                                                                                                     | XXX                                                                                                                        |
| 1099999 – Total Authorized, Pools, Mandatory Pools                    |                                   | 0                           | 0                 | XXX                                         | 0                                                      | 0                                       | 116                                            | 0                                   | XXX                                                                   | XXX                                 | XXX                                                                             | XXX                                      | XXX                                                             | XXX                                                                | XXX                              | XXX                                                                                                                     | XXX                                                                                                                        |

**SCHEDULE F - PART 3 (CONTINUED)**  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Credit Risk)

| 1                                         | 2                                                 | Collateral                  |                   |                                             |                                                        | 25                                      | 26                                             | 27                                  | Ceded Reinsurance Credit Risk                                         |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
|-------------------------------------------|---------------------------------------------------|-----------------------------|-------------------|---------------------------------------------|--------------------------------------------------------|-----------------------------------------|------------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|-------------------------------------|---------------------------------------------------------------------------------|------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------|-------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------|
|                                           |                                                   | 21                          | 22                | 23                                          | 24                                                     |                                         |                                                |                                     | 28                                                                    | 29                                  | 30                                                                              | 31                                       | 32                                                              | 33                                                                 | 34                               | 35                                                                                                                      | 36                                                                                                                         |
| ID Number From Col. 1                     | Name of Reinsurer From Col. 3                     | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 – 27) | Stressed Recoverable (Col. 28*120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 – 32) | Reinsurer Designation Equivalent | Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Total Authorized, Other Non-U.S. Insurers |                                                   |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| AA-3194168                                | Aspen Bermuda Ltd.                                | 0                           | 0                 | 0000                                        | 0                                                      | 4,886                                   | 38,068                                         | 0                                   | 42,954                                                                | 51,545                              | 4,886                                                                           | 46,659                                   | 0                                                               | 46,659                                                             | 3                                | 0                                                                                                                       | 1,306                                                                                                                      |
| AA-1120337                                | Aspen Ins UK Ltd                                  | 0                           | 0                 | 0000                                        | 0                                                      | 740                                     | 20,242                                         | 0                                   | 20,982                                                                | 25,178                              | 740                                                                             | 24,438                                   | 0                                                               | 24,438                                                             | 3                                | 0                                                                                                                       | 684                                                                                                                        |
| AA-3194139                                | Axis Specialty Ltd.                               | 0                           | 0                 | 0000                                        | 0                                                      | 1                                       | 62                                             | 0                                   | 63                                                                    | 76                                  | 1                                                                               | 75                                       | 0                                                               | 75                                                                 | 3                                | 0                                                                                                                       | 2                                                                                                                          |
| AA-1340125                                | Hannover Rueck SE                                 | 0                           | 0                 | 0000                                        | 0                                                      | 8,442                                   | 80,794                                         | 0                                   | 89,235                                                                | 107,083                             | 8,442                                                                           | 98,641                                   | 0                                                               | 98,641                                                             | 2                                | 0                                                                                                                       | 2,071                                                                                                                      |
| AA-3190871                                | Lancashire Ins Co Ltd.                            | 0                           | 0                 | 0000                                        | 0                                                      | 146                                     | 15,054                                         | 0                                   | 15,200                                                                | 18,240                              | 146                                                                             | 18,094                                   | 0                                                               | 18,094                                                             | 3                                | 0                                                                                                                       | 507                                                                                                                        |
| AA-1126033                                | Lloyd's Syndicate Number 33                       | 0                           | 0                 | 0000                                        | 0                                                      | 1                                       | 62                                             | 0                                   | 63                                                                    | 76                                  | 1                                                                               | 75                                       | 0                                                               | 75                                                                 | 2                                | 0                                                                                                                       | 2                                                                                                                          |
| AA-1126435                                | Lloyd's Syndicate Number 435                      | 0                           | 0                 | 0000                                        | 0                                                      | (20)                                    | 204                                            | 0                                   | 184                                                                   | 221                                 | (20)                                                                            | 241                                      | 0                                                               | 241                                                                | 2                                | 0                                                                                                                       | 5                                                                                                                          |
| AA-1126566                                | Lloyd's Syndicate Number 566 (Incidental to 2999) | 0                           | 0                 | 0000                                        | 0                                                      | (159)                                   | 732                                            | 0                                   | 574                                                                   | 689                                 | (159)                                                                           | 847                                      | 0                                                               | 847                                                                | 2                                | 0                                                                                                                       | 18                                                                                                                         |
| AA-1126623                                | Lloyd's Syndicate Number 623                      | 0                           | 0                 | 0000                                        | 0                                                      | 192                                     | 501                                            | 0                                   | 693                                                                   | 832                                 | 192                                                                             | 640                                      | 0                                                               | 640                                                                | 2                                | 0                                                                                                                       | 13                                                                                                                         |
| AA-1126727                                | Lloyd's Syndicate Number 727                      | 0                           | 0                 | 0000                                        | 0                                                      | (5)                                     | 9                                              | 0                                   | 5                                                                     | 6                                   | (5)                                                                             | 10                                       | 0                                                               | 10                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1127084                                | Lloyd's Syndicate Number 1084                     | 0                           | 0                 | 0000                                        | 0                                                      | (164)                                   | 5,285                                          | 0                                   | 5,121                                                                 | 6,146                               | (164)                                                                           | 6,309                                    | 0                                                               | 6,309                                                              | 2                                | 0                                                                                                                       | 132                                                                                                                        |
| AA-1127183                                | Lloyd's Syndicate Number 1183                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 1                                              | 0                                   | 1                                                                     | 1                                   | 0                                                                               | 1                                        | 0                                                               | 1                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1127414                                | Lloyd's Syndicate Number 1414                     | 0                           | 0                 | 0000                                        | 0                                                      | 208                                     | 1,545                                          | 0                                   | 1,753                                                                 | 2,103                               | 208                                                                             | 1,895                                    | 0                                                               | 1,895                                                              | 2                                | 0                                                                                                                       | 40                                                                                                                         |
| AA-1120102                                | Lloyd's Syndicate Number 1458                     | 0                           | 0                 | 0000                                        | 0                                                      | 32                                      | 13,586                                         | 0                                   | 13,618                                                                | 16,342                              | 32                                                                              | 16,310                                   | 0                                                               | 16,310                                                             | 2                                | 0                                                                                                                       | 343                                                                                                                        |
| AA-1120198                                | Lloyd's Syndicate Number 1618                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 9                                              | 0                                   | 9                                                                     | 11                                  | 0                                                                               | 11                                       | 0                                                               | 11                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1120156                                | Lloyd's Syndicate Number 1686                     | 0                           | 0                 | 0000                                        | 0                                                      | 218                                     | 995                                            | 0                                   | 1,213                                                                 | 1,455                               | 218                                                                             | 1,238                                    | 0                                                               | 1,238                                                              | 2                                | 0                                                                                                                       | 26                                                                                                                         |
| AA-1120171                                | Lloyd's Syndicate Number 1856                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 5,854                                          | 0                                   | 5,853                                                                 | 7,024                               | 0                                                                               | 7,024                                    | 0                                                               | 7,024                                                              | 2                                | 0                                                                                                                       | 148                                                                                                                        |
| AA-1127861                                | Lloyd's Syndicate Number 1861                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 12                                             | 0                                   | 12                                                                    | 15                                  | 0                                                                               | 15                                       | 0                                                               | 15                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1120124                                | Lloyd's Syndicate Number 1945                     | 0                           | 0                 | 0000                                        | 0                                                      | 166                                     | 3,626                                          | 0                                   | 3,792                                                                 | 4,551                               | 166                                                                             | 4,385                                    | 0                                                               | 4,385                                                              | 2                                | 0                                                                                                                       | 92                                                                                                                         |
| AA-1120084                                | Lloyd's Syndicate Number 1955                     | 0                           | 0                 | 0000                                        | 0                                                      | 523                                     | 2,989                                          | 0                                   | 3,512                                                                 | 4,214                               | 523                                                                             | 3,691                                    | 0                                                               | 3,691                                                              | 2                                | 0                                                                                                                       | 78                                                                                                                         |
| AA-1120106                                | Lloyd's Syndicate Number 1969                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 12                                             | 0                                   | 12                                                                    | 14                                  | 0                                                                               | 14                                       | 0                                                               | 14                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1120161                                | Lloyd's Syndicate Number 1980                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 55                                             | 0                                   | 55                                                                    | 66                                  | 0                                                                               | 66                                       | 0                                                               | 66                                                                 | 2                                | 0                                                                                                                       | 1                                                                                                                          |
| AA-1128001                                | Lloyd's Syndicate Number 2001                     | 0                           | 0                 | 0000                                        | 0                                                      | 70                                      | 337                                            | 0                                   | 407                                                                   | 488                                 | 70                                                                              | 418                                      | 0                                                               | 418                                                                | 2                                | 0                                                                                                                       | 9                                                                                                                          |
| AA-1128003                                | Lloyd's Syndicate Number 2003                     | 0                           | 0                 | 0000                                        | 0                                                      | 824                                     | 5,881                                          | 0                                   | 6,705                                                                 | 8,046                               | 824                                                                             | 7,222                                    | 0                                                               | 7,222                                                              | 2                                | 0                                                                                                                       | 152                                                                                                                        |
| AA-1128121                                | Lloyd's Syndicate Number 2121                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 2                                              | 0                                   | 2                                                                     | 3                                   | 0                                                                               | 3                                        | 0                                                               | 3                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1128623                                | Lloyd's Syndicate Number 2623                     | 0                           | 0                 | 0000                                        | 0                                                      | (25)                                    | 174                                            | 0                                   | 149                                                                   | 179                                 | (25)                                                                            | 204                                      | 0                                                               | 204                                                                | 2                                | 0                                                                                                                       | 4                                                                                                                          |
| AA-1120182                                | Lloyd's Syndicate Number 2689                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 4                                              | 0                                   | 4                                                                     | 5                                   | 0                                                                               | 5                                        | 0                                                               | 5                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1128987                                | Lloyd's Syndicate Number 2987                     | 0                           | 0                 | 0000                                        | 0                                                      | 350                                     | 3,155                                          | 0                                   | 3,505                                                                 | 4,205                               | 350                                                                             | 3,856                                    | 0                                                               | 3,856                                                              | 2                                | 0                                                                                                                       | 81                                                                                                                         |
| AA-1129000                                | Lloyd's Syndicate Number 3000                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 66                                             | 0                                   | 66                                                                    | 79                                  | 0                                                                               | 79                                       | 0                                                               | 79                                                                 | 2                                | 0                                                                                                                       | 2                                                                                                                          |
| AA-1120113                                | Lloyd's Syndicate Number 3334                     | 0                           | 0                 | 0000                                        | 0                                                      | 1                                       | 38                                             | 0                                   | 39                                                                    | 47                                  | 1                                                                               | 46                                       | 0                                                               | 46                                                                 | 2                                | 0                                                                                                                       | 1                                                                                                                          |
| AA-1120116                                | Lloyd's Syndicate Number 3902                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 15                                             | 0                                   | 15                                                                    | 18                                  | 0                                                                               | 18                                       | 0                                                               | 18                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1120075                                | Lloyd's Syndicate Number 4020                     | 0                           | 0                 | 0000                                        | 0                                                      | 65                                      | 646                                            | 0                                   | 711                                                                   | 853                                 | 65                                                                              | 788                                      | 0                                                               | 788                                                                | 2                                | 0                                                                                                                       | 17                                                                                                                         |
| AA-1120067                                | Lloyd's Syndicate Number 4242                     | 0                           | 0                 | 0000                                        | 0                                                      | 1                                       | 11                                             | 0                                   | 12                                                                    | 14                                  | 1                                                                               | 13                                       | 0                                                               | 13                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-1126004                                | Lloyd's Syndicate Number 4444                     | 0                           | 0                 | 0000                                        | 0                                                      | (175)                                   | 4,592                                          | 0                                   | 4,417                                                                 | 5,301                               | (175)                                                                           | 5,475                                    | 0                                                               | 5,475                                                              | 2                                | 0                                                                                                                       | 115                                                                                                                        |
| AA-1126006                                | Lloyd's Syndicate Number 4472                     | 0                           | 0                 | 0000                                        | 0                                                      | 1,053                                   | 12,842                                         | 0                                   | 13,895                                                                | 16,674                              | 1,053                                                                           | 15,621                                   | 0                                                               | 15,621                                                             | 2                                | 0                                                                                                                       | 328                                                                                                                        |
| AA-1120090                                | Lloyd's Syndicate Number 4711                     | 0                           | 0                 | 0000                                        | 0                                                      | (1,939)                                 | 10,656                                         | 0                                   | 8,717                                                                 | 10,460                              | (1,939)                                                                         | 12,399                                   | 0                                                               | 12,399                                                             | 2                                | 0                                                                                                                       | 260                                                                                                                        |
| AA-1120181                                | Lloyd's Syndicate Number 5886                     | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 2                                              | 0                                   | 2                                                                     | 3                                   | 0                                                                               | 3                                        | 0                                                               | 3                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-3190686                                | Partner Reins Co Ltd                              | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 9                                              | 0                                   | 9                                                                     | 11                                  | 0                                                                               | 11                                       | 0                                                               | 11                                                                 | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-3190870                                | Validus Reins Ltd                                 | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 1,393                                          | 0                                   | 1,393                                                                 | 1,671                               | 0                                                                               | 1,671                                    | 0                                                               | 1,671                                                              | 2                                | 0                                                                                                                       | 35                                                                                                                         |
| AA-1460006                                | Validus Reins (Switzerland) Ltd                   | 0                           | 0                 | 0000                                        | 0                                                      | (169)                                   | 14,710                                         | 0                                   | 14,541                                                                | 17,449                              | (169)                                                                           | 17,618                                   | 0                                                               | 17,618                                                             | 2                                | 0                                                                                                                       | 370                                                                                                                        |

**SCHEDULE F - PART 3 (CONTINUED)**  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Credit Risk)

| 1                                                                                                         | 2                                | Collateral                  |                   |                                             |                                                        | 25                                      | 26                                             | 27                                  | Ceded Reinsurance Credit Risk                                         |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
|-----------------------------------------------------------------------------------------------------------|----------------------------------|-----------------------------|-------------------|---------------------------------------------|--------------------------------------------------------|-----------------------------------------|------------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|-------------------------------------|---------------------------------------------------------------------------------|------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------|----------------------------------|-------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------|
|                                                                                                           |                                  | 21                          | 22                | 23                                          | 24                                                     |                                         |                                                |                                     | 28                                                                    | 29                                  | 30                                                                              | 31                                       | 32                                                              | 33                                                                 | 34                               | 35                                                                                                                      | 36                                                                                                                         |
| ID Number From Col. 1                                                                                     | Name of Reinsurer From Col. 3    | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 – 27) | Stressed Recoverable (Col. 28*120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 – 32) | Reinsurer Designation Equivalent | Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| 1299999 – Total Authorized, Other Non-U.S. Insurers                                                       |                                  | 0                           | 0                 | XXX                                         | 0                                                      | 15,263                                  | 244,230                                        | 0                                   | 259,493                                                               | 311,391                             | 15,263                                                                          | 296,128                                  | 0                                                               | 296,128                                                            | XXX                              | 0                                                                                                                       | 6,844                                                                                                                      |
| 1499999 – Total Authorized Excluding Protected Cells                                                      |                                  | 0                           | 0                 | XXX                                         | 1,393                                                  | 1,769,174                               | 911,161                                        | 0                                   | 913,952                                                               | 1,096,742                           | 19,919                                                                          | 1,076,823                                | 1,393                                                           | 1,075,430                                                          | XXX                              | 39                                                                                                                      | 23,782                                                                                                                     |
| Total Unauthorized, Other U.S. Unaffiliated Insurers                                                      |                                  |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| 46-3590210                                                                                                | PACIFIC VALLEY INS CO INC        | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 0                                              | 0                                   | 0                                                                     | 0                                   | 0                                                                               | 0                                        | 0                                                               | 0                                                                  | 6                                | 0                                                                                                                       | 0                                                                                                                          |
| 2399999 – Total Unauthorized, Other U.S. Unaffiliated Insurers                                            |                                  | 0                           | 0                 | XXX                                         | 0                                                      | 0                                       | 0                                              | 0                                   | 0                                                                     | 0                                   | 0                                                                               | 0                                        | 0                                                               | 0                                                                  | XXX                              | 0                                                                                                                       | 0                                                                                                                          |
| Total Unauthorized, Other Non-U.S. Insurers                                                               |                                  |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| AA-1580015                                                                                                | AIOI Nissay Dowa Ins Co Ltd      | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 0                                              | 0                                   | 0                                                                     | 0                                   | 0                                                                               | 0                                        | 0                                                               | 0                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-3191352                                                                                                | Ascot Reins Co Ltd               | 0                           | 500               | 0001                                        | 0                                                      | 110                                     | 0                                              | 0                                   | 110                                                                   | 132                                 | (2)                                                                             | 134                                      | 134                                                             | 0                                                                  | 3                                | 4                                                                                                                       | 0                                                                                                                          |
| AA-3191435                                                                                                | Conduit Reins Ltd                | 0                           | 8,298             | 0002                                        | 0                                                      | 7,243                                   | 0                                              | 0                                   | 7,243                                                                 | 8,691                               | 0                                                                               | 8,691                                    | 8,298                                                           | 393                                                                | 4                                | 249                                                                                                                     | 13                                                                                                                         |
| AA-1120191                                                                                                | Convex Ins UK Ltd                | 0                           | 476               | 0003                                        | 0                                                      | 355                                     | 0                                              | 0                                   | 355                                                                   | 426                                 | 112                                                                             | 314                                      | 314                                                             | 0                                                                  | 3                                | 9                                                                                                                       | 0                                                                                                                          |
| AA-3191400                                                                                                | Convex Re Ltd                    | 0                           | 482               | 0004                                        | 0                                                      | 355                                     | 0                                              | 0                                   | 355                                                                   | 426                                 | 120                                                                             | 306                                      | 306                                                             | 0                                                                  | 3                                | 9                                                                                                                       | 0                                                                                                                          |
| AA-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | 0                           | 0                 | 0000                                        | 0                                                      | 1                                       | 22                                             | 22                                  | 1                                                                     | 1                                   | 1                                                                               | 0                                        | 0                                                               | 0                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| AA-5420050                                                                                                | KOREAN REINS CO                  | 0                           | 5,015             | 0005                                        | 0                                                      | 5,122                                   | 0                                              | 0                                   | 5,122                                                                 | 6,147                               | 654                                                                             | 5,493                                    | 5,015                                                           | 478                                                                | 3                                | 140                                                                                                                     | 13                                                                                                                         |
| AA-1460019                                                                                                | MS Amlin AG                      | 0                           | 695               | 0006                                        | 0                                                      | 729                                     | 0                                              | 0                                   | 729                                                                   | 875                                 | 169                                                                             | 705                                      | 695                                                             | 10                                                                 | 2                                | 15                                                                                                                      | 0                                                                                                                          |
| AA-5320039                                                                                                | Peak Reins Co Ltd                | 0                           | 0                 | 0000                                        | 114,770                                                | 112,073                                 | 0                                              | 0                                   | 112,073                                                               | 134,488                             | 2,512                                                                           | 131,976                                  | 114,770                                                         | 17,206                                                             | 4                                | 3,443                                                                                                                   | 568                                                                                                                        |
| AA-3191614                                                                                                | Peak Reins North Amer Ltd        | 0                           | 24,751            | 0007                                        | 0                                                      | 24,548                                  | 0                                              | 0                                   | 24,548                                                                | 29,457                              | 7,835                                                                           | 21,622                                   | 21,622                                                          | 0                                                                  | 4                                | 649                                                                                                                     | 0                                                                                                                          |
| AA-3191321                                                                                                | Sirius Bermuda Ins Co Ltd        | 0                           | 9,461             | 0008                                        | 0                                                      | 7,191                                   | 0                                              | 0                                   | 7,191                                                                 | 8,629                               | 0                                                                               | 8,629                                    | 8,629                                                           | 0                                                                  | 4                                | 259                                                                                                                     | 0                                                                                                                          |
| AA-1440076                                                                                                | SiriusPoint Intl Ins Corp (publ) | 0                           | 10,894            | 0009                                        | 0                                                      | 7,839                                   | 0                                              | 0                                   | 7,839                                                                 | 9,406                               | 0                                                                               | 9,406                                    | 9,406                                                           | 0                                                                  | 4                                | 282                                                                                                                     | 0                                                                                                                          |
| AA-3190757                                                                                                | XL RE Ltd                        | 0                           | 0                 | 0000                                        | 0                                                      | 0                                       | 0                                              | 0                                   | 0                                                                     | 0                                   | 0                                                                               | 0                                        | 0                                                               | 0                                                                  | 2                                | 0                                                                                                                       | 0                                                                                                                          |
| 2699999 – Total Unauthorized, Other Non-U.S. Insurers                                                     |                                  | 0                           | 60,572            | XXX                                         | 114,770                                                | 165,566                                 | 22                                             | 22                                  | 165,566                                                               | 198,679                             | 11,401                                                                          | 187,278                                  | 169,190                                                         | 18,087                                                             | XXX                              | 5,058                                                                                                                   | 594                                                                                                                        |
| 2899999 – Total Unauthorized Excluding Protected Cells                                                    |                                  | 0                           | 60,572            | XXX                                         | 114,770                                                | 165,566                                 | 22                                             | 22                                  | 165,566                                                               | 198,679                             | 11,401                                                                          | 187,278                                  | 169,190                                                         | 18,087                                                             | XXX                              | 5,058                                                                                                                   | 594                                                                                                                        |
| Total Certified, Other Non-U.S. Insurers                                                                  |                                  |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| CR-1460023                                                                                                | RenaissanceRe Europe AG          | 2,830                       | 0                 | 0000                                        | 0                                                      | 2,830                                   | 0                                              | 0                                   | 2,830                                                                 | 3,396                               | 0                                                                               | 3,396                                    | 2,830                                                           | 566                                                                | 2                                | 59                                                                                                                      | 12                                                                                                                         |
| 4099999 – Total Certified, Other Non-U.S. Insurers                                                        |                                  | 2,830                       | 0                 | XXX                                         | 0                                                      | 2,830                                   | 0                                              | 0                                   | 2,830                                                                 | 3,396                               | 0                                                                               | 3,396                                    | 2,830                                                           | 566                                                                | XXX                              | 59                                                                                                                      | 12                                                                                                                         |
| 4299999 – Total Certified Excluding Protected Cells                                                       |                                  | 2,830                       | 0                 | XXX                                         | 0                                                      | 2,830                                   | 0                                              | 0                                   | 2,830                                                                 | 3,396                               | 0                                                                               | 3,396                                    | 2,830                                                           | 566                                                                | XXX                              | 59                                                                                                                      | 12                                                                                                                         |
| Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                                    |                                  |                             |                   |                                             |                                                        |                                         |                                                |                                     |                                                                       |                                     |                                                                                 |                                          |                                                                 |                                                                    |                                  |                                                                                                                         |                                                                                                                            |
| RJ-3191435                                                                                                | Conduit Reins Ltd                | 0                           | 0                 | 0000                                        | 0                                                      | 1,244                                   | 37,917                                         | 0                                   | 39,160                                                                | 46,992                              | 1,244                                                                           | 45,749                                   | 0                                                               | 45,749                                                             | 4                                | 0                                                                                                                       | 1,510                                                                                                                      |
| RJ-1120191                                                                                                | Convex Ins UK Ltd                | 0                           | 0                 | 0000                                        | 0                                                      | 2,067                                   | 20,960                                         | 0                                   | 23,027                                                                | 27,632                              | 2,067                                                                           | 25,565                                   | 0                                                               | 25,565                                                             | 3                                | 0                                                                                                                       | 716                                                                                                                        |
| RJ-3191400                                                                                                | Convex Re Ltd                    | 0                           | 0                 | 0000                                        | 0                                                      | 2,026                                   | 20,103                                         | 0                                   | 22,129                                                                | 26,554                              | 2,026                                                                           | 24,529                                   | 0                                                               | 24,529                                                             | 3                                | 0                                                                                                                       | 687                                                                                                                        |
| RJ-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | 0                           | 0                 | 0000                                        | 0                                                      | (46)                                    | 93                                             | 0                                   | 47                                                                    | 56                                  | (46)                                                                            | 102                                      | 0                                                               | 102                                                                | 2                                | 0                                                                                                                       | 2                                                                                                                          |
| RJ-1460019                                                                                                | MS Amlin AG                      | 0                           | 0                 | 0000                                        | 0                                                      | (141)                                   | 1,334                                          | 0                                   | 1,192                                                                 | 1,431                               | (141)                                                                           | 1,572                                    | 0                                                               | 1,572                                                              | 2                                | 0                                                                                                                       | 33                                                                                                                         |
| RJ-1780072                                                                                                | XL RE Europe SE                  | 0                           | 0                 | 0000                                        | 0                                                      | (335)                                   | 920                                            | 0                                   | 586                                                                   | 703                                 | (335)                                                                           | 1,038                                    | 0                                                               | 1,038                                                              | 2                                | 0                                                                                                                       | 22                                                                                                                         |
| 5499999 – Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                          |                                  | 0                           | 0                 | XXX                                         | 0                                                      | 4,815                                   | 81,326                                         | 0                                   | 86,140                                                                | 103,369                             | 4,815                                                                           | 98,554                                   | 0                                                               | 98,554                                                             | XXX                              | 0                                                                                                                       | 2,969                                                                                                                      |
| 5699999 – Total Reciprocal Jurisdiction Excluding Protected Cells                                         |                                  | 0                           | 0                 | XXX                                         | 0                                                      | 4,815                                   | 81,326                                         | 0                                   | 86,140                                                                | 103,369                             | 4,815                                                                           | 98,554                                   | 0                                                               | 98,554                                                             | XXX                              | 0                                                                                                                       | 2,969                                                                                                                      |
| 5799999 – Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells |                                  | 2,830                       | 60,572            | XXX                                         | 116,164                                                | 1,942,385                               | 992,509                                        | 22                                  | 1,168,488                                                             | 1,402,186                           | 36,135                                                                          | 1,366,051                                | 173,414                                                         | 1,192,637                                                          | XXX                              | 5,156                                                                                                                   | 27,357                                                                                                                     |
| 9999999 – Totals                                                                                          |                                  | 2,830                       | 60,572            | XXX                                         | 116,164                                                | 1,942,385                               | 992,509                                        | 22                                  | 1,168,488                                                             | 1,402,186                           | 36,135                                                                          | 1,366,051                                | 173,414                                                         | 1,192,637                                                          | XXX                              | 5,156                                                                                                                   | 27,357                                                                                                                     |

SCHEDULE F - PART 3 (CONTINUED)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Aging of Ceded Reinsurance)

| 1                                                                     | 2                                 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses |                     |                      |                       |                       |                                               |                                                             | 44                                                                            | 45                                                                                                  | 46                                                                           | 47                                                                                                 | 48                             | 49                                 | 50                                                                                         | 51                                                      | 52                                                  | 53                                                                     |
|-----------------------------------------------------------------------|-----------------------------------|--------------------------------------------------------------------------|---------------------|----------------------|-----------------------|-----------------------|-----------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|--------------------------------|------------------------------------|--------------------------------------------------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------|
|                                                                       |                                   | 37                                                                       | 38                  | 39                   | 40                    | 41                    | 42                                            | 43                                                          |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |
| ID Number From Col. 1                                                 | Name of Reinsurer From Col. 3     | Current                                                                  | Overdue 1 - 29 Days | Overdue 30 - 90 Days | Overdue 91 - 120 Days | Overdue Over 120 Days | Overdue Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[(Cols. 46 + 48)]) | Percentage More Than 120 Days Overdue (Col. 41/Col. 43) | Is the Amount in Col. 50 Less Than 20%? (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| Total Authorized, Affiliates, U.S. Intercompany Pooling               |                                   |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |
| 42-1019055                                                            | FALLS LAKE NATL INS CO            | 121,245                                                                  | 0                   | 0                    | 0                     | 0                     | 0                                             | 121,245                                                     | 0                                                                             | 0                                                                                                   | 121,245                                                                      | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 0199999 – Total Authorized, Affiliates, U.S. Intercompany Pooling     |                                   | 121,245                                                                  | 0                   | 0                    | 0                     | 0                     | 0                                             | 121,245                                                     | 0                                                                             | 0                                                                                                   | 121,245                                                                      | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |
| 0499999 – Total Authorized, Affiliates, U.S. Non-Pool, Total          |                                   | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |
| 0899999 – Total Authorized, Affiliates, Total Authorized - Affiliates |                                   | 121,245                                                                  | 0                   | 0                    | 0                     | 0                     | 0                                             | 121,245                                                     | 0                                                                             | 0                                                                                                   | 121,245                                                                      | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |
| Total Authorized, Other U.S. Unaffiliated Insurers                    |                                   |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |
| 38-3207001                                                            | ACCIDENT FUND INS CO OF AMER      | 555                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 555                                                         | 0                                                                             | 0                                                                                                   | 555                                                                          | 0                                                                                                  | 387                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 95-4387273                                                            | ALLIED WORLD ASSUR CO US INC      | 562                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 562                                                         | 0                                                                             | 0                                                                                                   | 562                                                                          | 0                                                                                                  | 137                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 06-1430254                                                            | ARCH REINS CO                     | 84                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 84                                                          | 0                                                                             | 0                                                                                                   | 84                                                                           | 0                                                                                                  | 2,597                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 75-2344200                                                            | ASPEN AMER INS CO                 | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 51-0434766                                                            | AXIS REINS CO                     | 762                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 762                                                         | 0                                                                             | 0                                                                                                   | 762                                                                          | 0                                                                                                  | 227                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 47-0574325                                                            | BERKLEY INS CO                    | 17,607                                                                   | 0                   | 0                    | 0                     | 0                     | 0                                             | 17,607                                                      | 0                                                                             | 0                                                                                                   | 17,607                                                                       | 0                                                                                                  | 13,524                         | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 31-0542366                                                            | THE CINCINNATI INS CO             | 6                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 6                                                           | 0                                                                             | 0                                                                                                   | 6                                                                            | 0                                                                                                  | 37                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 30-0641266                                                            | COMPSOURCE MUT INS CO             | 10                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 10                                                          | 0                                                                             | 0                                                                                                   | 10                                                                           | 0                                                                                                  | 9                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 42-0234980                                                            | EMPLOYERS MUT CAS CO              | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 35-2293075                                                            | ENDURANCE ASSUR CORP              | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 36-2950161                                                            | EVANSTON INS CO                   | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 22-2005057                                                            | EVEREST REINS CO                  | 1,216                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 1,216                                                       | 0                                                                             | 0                                                                                                   | 1,216                                                                        | 0                                                                                                  | 6,332                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-2673100                                                            | GENERAL REINS CORP                | 646                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 646                                                         | 0                                                                             | 0                                                                                                   | 646                                                                          | 0                                                                                                  | 4,133                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 95-2769232                                                            | INSURANCE CO OF THE WEST          | 445                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 445                                                         | 0                                                                             | 0                                                                                                   | 445                                                                          | 0                                                                                                  | 178                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 06-1481194                                                            | MARKEL GLOBAL REINS CO            | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-4924125                                                            | MUNICH REINS AMER INC             | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 47-0355979                                                            | NATIONAL IND CO                   | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 36-2403971                                                            | NATIONAL LIAB & FIRE INS CO       | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 47-0698507                                                            | ODYSSEY REINS CO                  | 411                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 411                                                         | 0                                                                             | 0                                                                                                   | 411                                                                          | 0                                                                                                  | 151                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-3031176                                                            | PARTNER REINS CO OF THE US        | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 23-1641984                                                            | QBE REINS CORP                    | 2                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 2                                                           | 0                                                                             | 0                                                                                                   | 2                                                                            | 0                                                                                                  | (223)                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 52-1952955                                                            | RENAISSANCE REINS US INC          | 97                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 97                                                          | 0                                                                             | 0                                                                                                   | 97                                                                           | 0                                                                                                  | 93                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 43-0727872                                                            | SAFETY NATL CAS CORP              | 282                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 282                                                         | 0                                                                             | 0                                                                                                   | 282                                                                          | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 75-1444207                                                            | SCOR REINS CO                     | 651                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 651                                                         | 0                                                                             | 0                                                                                                   | 651                                                                          | 0                                                                                                  | 817                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-2997499                                                            | SIRIUSPOINT AMER INS CO           | 1,392                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 1,392                                                       | 0                                                                             | 0                                                                                                   | 1,392                                                                        | 0                                                                                                  | 851                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-1675535                                                            | SWISS REINS AMER CORP             | 15,613                                                                   | 2,064               | 0                    | 0                     | 0                     | 2,064                                         | 17,677                                                      | 0                                                                             | 0                                                                                                   | 17,677                                                                       | 0                                                                                                  | 13,324                         | 11.677                             | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-2918573                                                            | TOA RE INS CO OF AMER             | 2,432                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 2,432                                                       | 0                                                                             | 0                                                                                                   | 2,432                                                                        | 0                                                                                                  | 993                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-5616275                                                            | TRANSATLANTIC REINS CO            | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 06-0566050                                                            | TRAVELERS IND CO                  | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 13-1290712                                                            | XL REINS AMER INC                 | 213                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 213                                                         | 0                                                                             | 0                                                                                                   | 213                                                                          | 0                                                                                                  | 294                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 0999999 – Total Authorized, Other U.S. Unaffiliated Insurers          |                                   | 42,984                                                                   | 2,064               | 0                    | 0                     | 0                     | 2,064                                         | 45,048                                                      | 0                                                                             | 0                                                                                                   | 45,048                                                                       | 0                                                                                                  | 43,860                         | 4.582                              | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |
| Total Authorized, Pools, Mandatory Pools                              |                                   |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |
| AA-9991159                                                            | MICHIGAN CATASTROPHIC CLAIMS ASSN | 116                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 116                                                         | 0                                                                             | 0                                                                                                   | 116                                                                          | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 1099999 – Total Authorized, Pools, Mandatory Pools                    |                                   | 116                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 116                                                         | 0                                                                             | 0                                                                                                   | 116                                                                          | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |

SCHEDULE F - PART 3 (CONTINUED)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Aging of Ceded Reinsurance)

| 1                                                    | 2                                                 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses |                     |                      |                       |                       |                                               |                                                             | 44                                                                            | 45                                                                                                  | 46                                                                           | 47                                                                                                 | 48                             | 49                                 | 50                                                                                         | 51                                                      | 52                                                  | 53                                                                     |
|------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|---------------------|----------------------|-----------------------|-----------------------|-----------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|--------------------------------|------------------------------------|--------------------------------------------------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------|
|                                                      |                                                   | 37                                                                       | 38                  | 39                   | 40                    | 41                    | 42                                            | 43                                                          |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |
| ID Number From Col. 1                                | Name of Reinsurer From Col. 3                     | Current                                                                  | Overdue 1 - 29 Days | Overdue 30 - 90 Days | Overdue 91 - 120 Days | Overdue Over 120 Days | Overdue Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[(Cols. 46 + 48)]) | Percentage More Than 120 Days Overdue (Col. 41/Col. 43) | Is the Amount in Col. 50 Less Than 20%? (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| Total Authorized, Other Non-U.S. Insurers            |                                                   |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |
| AA-3194168                                           | Aspen Bermuda Ltd                                 | 674                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 674                                                         | 0                                                                             | 0                                                                                                   | 674                                                                          | 0                                                                                                  | 523                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120337                                           | Aspen Ins UK Ltd                                  | 2,402                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 2,402                                                       | 0                                                                             | 0                                                                                                   | 2,402                                                                        | 0                                                                                                  | 1,065                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-3194139                                           | Axis Specialty Ltd                                | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 15                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1340125                                           | Hannover Rueck SE                                 | 3,259                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 3,259                                                       | 0                                                                             | 0                                                                                                   | 3,259                                                                        | 0                                                                                                  | 2,056                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-3190871                                           | Lancashire Ins Co Ltd                             | 654                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 654                                                         | 0                                                                             | 0                                                                                                   | 654                                                                          | 0                                                                                                  | 190                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126033                                           | Lloyd's Syndicate Number 33                       | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126435                                           | Lloyd's Syndicate Number 435                      | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 29                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126566                                           | Lloyd's Syndicate Number 566 (Incidental to 2999) | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126623                                           | Lloyd's Syndicate Number 623                      | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 19                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126727                                           | Lloyd's Syndicate Number 727                      | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1127084                                           | Lloyd's Syndicate Number 1084                     | 861                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 861                                                         | 0                                                                             | 0                                                                                                   | 861                                                                          | 0                                                                                                  | 408                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1127183                                           | Lloyd's Syndicate Number 1183                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1127414                                           | Lloyd's Syndicate Number 1414                     | 334                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 334                                                         | 0                                                                             | 0                                                                                                   | 334                                                                          | 0                                                                                                  | 129                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120102                                           | Lloyd's Syndicate Number 1458                     | 359                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 359                                                         | 0                                                                             | 0                                                                                                   | 359                                                                          | 0                                                                                                  | 144                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120198                                           | Lloyd's Syndicate Number 1618                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120156                                           | Lloyd's Syndicate Number 1686                     | 220                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 220                                                         | 0                                                                             | 0                                                                                                   | 220                                                                          | 0                                                                                                  | 29                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120171                                           | Lloyd's Syndicate Number 1856                     | 220                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 220                                                         | 0                                                                             | 0                                                                                                   | 220                                                                          | 0                                                                                                  | 258                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1127861                                           | Lloyd's Syndicate Number 1861                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120124                                           | Lloyd's Syndicate Number 1945                     | 413                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 413                                                         | 0                                                                             | 0                                                                                                   | 413                                                                          | 0                                                                                                  | 1                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120084                                           | Lloyd's Syndicate Number 1955                     | 729                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 729                                                         | 0                                                                             | 0                                                                                                   | 729                                                                          | 0                                                                                                  | 188                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120106                                           | Lloyd's Syndicate Number 1969                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120161                                           | Lloyd's Syndicate Number 1980                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1128001                                           | Lloyd's Syndicate Number 2001                     | 86                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 86                                                          | 0                                                                             | 0                                                                                                   | 86                                                                           | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1128003                                           | Lloyd's Syndicate Number 2003                     | 1,439                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 1,439                                                       | 0                                                                             | 0                                                                                                   | 1,439                                                                        | 0                                                                                                  | 557                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1128121                                           | Lloyd's Syndicate Number 2121                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1128623                                           | Lloyd's Syndicate Number 2623                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 4                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120182                                           | Lloyd's Syndicate Number 2689                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 5                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1128987                                           | Lloyd's Syndicate Number 2987                     | 585                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 585                                                         | 0                                                                             | 0                                                                                                   | 585                                                                          | 0                                                                                                  | 98                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1129000                                           | Lloyd's Syndicate Number 3000                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120113                                           | Lloyd's Syndicate Number 3334                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 19                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120116                                           | Lloyd's Syndicate Number 3902                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120075                                           | Lloyd's Syndicate Number 4020                     | 159                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 159                                                         | 0                                                                             | 0                                                                                                   | 159                                                                          | 0                                                                                                  | 134                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120067                                           | Lloyd's Syndicate Number 4242                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 13                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126004                                           | Lloyd's Syndicate Number 4444                     | 438                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 438                                                         | 0                                                                             | 0                                                                                                   | 438                                                                          | 0                                                                                                  | 77                             | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1126006                                           | Lloyd's Syndicate Number 4472                     | 2,387                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 2,387                                                       | 0                                                                             | 0                                                                                                   | 2,387                                                                        | 0                                                                                                  | 1,150                          | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120090                                           | Lloyd's Syndicate Number 4711                     | 403                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 403                                                         | 0                                                                             | 0                                                                                                   | 403                                                                          | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120181                                           | Lloyd's Syndicate Number 5886                     | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-3190686                                           | Partner Reins Co Ltd                              | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-3190870                                           | Validus Reins Ltd                                 | 27                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 27                                                          | 0                                                                             | 0                                                                                                   | 27                                                                           | 0                                                                                                  | 146                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| AA-1460006                                           | Validus Reins (Switzerland) Ltd                   | 664                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 664                                                         | 0                                                                             | 0                                                                                                   | 664                                                                          | 0                                                                                                  | 343                            | 0                                  | 0                                                                                          | 0                                                       | YES                                                 | 0                                                                      |
| 1299999 – Total Authorized, Other Non-U.S. Insurers  |                                                   | 16,312                                                                   | 0                   | 0                    | 0                     | 0                     | 0                                             | 16,312                                                      | 0                                                                             | 0                                                                                                   | 16,312                                                                       | 0                                                                                                  | 7,599                          | 0                                  | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |
| 1499999 – Total Authorized Excluding Protected Cells |                                                   | 180,656                                                                  | 2,064               | 0                    | 0                     | 0                     | 2,064                                         | 182,720                                                     | 0                                                                             | 0                                                                                                   | 182,720                                                                      | 0                                                                                                  | 51,460                         | 1.130                              | 0                                                                                          | 0                                                       | XXX                                                 | 0                                                                      |
| Total Unauthorized, Other U.S. Unaffiliated Insurers |                                                   |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                            |                                                         |                                                     |                                                                        |

**SCHEDULE F - PART 3 (CONTINUED)**  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Aging of Ceded Reinsurance)

| 1                                                                                                         | 2                                | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses |                     |                      |                       |                       |                                               |                                                             | 44                                                                            | 45                                                                                                  | 46                                                                           | 47                                                                                                 | 48                             | 49                                 | 50                                                                                       | 51                                                      | 52                                                  | 53                                                                     |
|-----------------------------------------------------------------------------------------------------------|----------------------------------|--------------------------------------------------------------------------|---------------------|----------------------|-----------------------|-----------------------|-----------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|--------------------------------|------------------------------------|------------------------------------------------------------------------------------------|---------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------|
|                                                                                                           |                                  | 37                                                                       | 38                  | 39                   | 40                    | 41                    | 42                                            | 43                                                          |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                          |                                                         |                                                     |                                                                        |
| ID Number From Col. 1                                                                                     | Name of Reinsurer From Col. 3    | Current                                                                  | Overdue 1 - 29 Days | Overdue 30 - 90 Days | Overdue 91 - 120 Days | Overdue Over 120 Days | Overdue Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46 + 48]) | Percentage More Than 120 Days Overdue (Col. 41/Col. 43) | Is the Amount in Col. 50 Less Than 20%? (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| 46-3590210                                                                                                | PACIFIC VALLEY INS CO INC        | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 62                             | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| 2399999 – Total Unauthorized, Other U.S. Unaffiliated Insurers                                            |                                  | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 62                             | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| Total Unauthorized, Other Non-U.S. Insurers                                                               |                                  |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                          |                                                         |                                                     |                                                                        |
| AA-1580015                                                                                                | AIOI Nissay Dowa Ins Co Ltd      | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 5,500                          | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3191352                                                                                                | Ascot Reins Co Ltd               | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3191435                                                                                                | Conduit Reins Ltd                | 419                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 419                                                         | 0                                                                             | 0                                                                                                   | 419                                                                          | 0                                                                                                  | 588                            | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-1120191                                                                                                | Convex Ins UK Ltd                | 29                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 29                                                          | 0                                                                             | 0                                                                                                   | 29                                                                           | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3191400                                                                                                | Convex Re Ltd                    | 29                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 29                                                          | 0                                                                             | 0                                                                                                   | 29                                                                           | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 27                             | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-5420050                                                                                                | KOREAN REINS CO                  | 20                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 20                                                          | 0                                                                             | 0                                                                                                   | 20                                                                           | 0                                                                                                  | 19                             | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-1460019                                                                                                | MS Amlin AG                      | 185                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 185                                                         | 0                                                                             | 0                                                                                                   | 185                                                                          | 0                                                                                                  | 4                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-5320039                                                                                                | Peak Reins Co Ltd                | 3,718                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 3,718                                                       | 0                                                                             | 0                                                                                                   | 3,718                                                                        | 0                                                                                                  | 1,929                          | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3191614                                                                                                | Peak Reins North Amer Ltd        | 23                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 23                                                          | 0                                                                             | 0                                                                                                   | 23                                                                           | 0                                                                                                  | 2                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3191321                                                                                                | Sirius Bermuda Ins Co Ltd        | 715                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 715                                                         | 0                                                                             | 0                                                                                                   | 715                                                                          | 0                                                                                                  | 1,181                          | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-1440076                                                                                                | SiriusPoint Intl Ins Corp (publ) | 1,555                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 1,555                                                       | 0                                                                             | 0                                                                                                   | 1,555                                                                        | 0                                                                                                  | 829                            | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| AA-3190757                                                                                                | XL RE Ltd                        | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| 2699999 – Total Unauthorized, Other Non-U.S. Insurers                                                     |                                  | 6,693                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 6,693                                                       | 0                                                                             | 0                                                                                                   | 6,693                                                                        | 0                                                                                                  | 10,078                         | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| 2899999 – Total Unauthorized Excluding Protected Cells                                                    |                                  | 6,693                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 6,693                                                       | 0                                                                             | 0                                                                                                   | 6,693                                                                        | 0                                                                                                  | 10,140                         | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| Total Certified, Other Non-U.S. Insurers                                                                  |                                  |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                          |                                                         |                                                     |                                                                        |
| CR-1460023                                                                                                | RenaissanceRe Europe AG          | 20                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 20                                                          | 0                                                                             | 0                                                                                                   | 20                                                                           | 0                                                                                                  | 633                            | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| 4099999 – Total Certified, Other Non-U.S. Insurers                                                        |                                  | 20                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 20                                                          | 0                                                                             | 0                                                                                                   | 20                                                                           | 0                                                                                                  | 633                            | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| 4299999 – Total Certified Excluding Protected Cells                                                       |                                  | 20                                                                       | 0                   | 0                    | 0                     | 0                     | 0                                             | 20                                                          | 0                                                                             | 0                                                                                                   | 20                                                                           | 0                                                                                                  | 633                            | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                                    |                                  |                                                                          |                     |                      |                       |                       |                                               |                                                             |                                                                               |                                                                                                     |                                                                              |                                                                                                    |                                |                                    |                                                                                          |                                                         |                                                     |                                                                        |
| RJ-3191435                                                                                                | Conduit Reins Ltd                | 850                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 850                                                         | 0                                                                             | 0                                                                                                   | 850                                                                          | 0                                                                                                  | 289                            | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| RJ-1120191                                                                                                | Convex Ins UK Ltd                | 612                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 612                                                         | 0                                                                             | 0                                                                                                   | 612                                                                          | 0                                                                                                  | 193                            | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| RJ-3191400                                                                                                | Convex Re Ltd                    | 562                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 562                                                         | 0                                                                             | 0                                                                                                   | 562                                                                          | 0                                                                                                  | 193                            | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| RJ-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| RJ-1460019                                                                                                | MS Amlin AG                      | 161                                                                      | 0                   | 0                    | 0                     | 0                     | 0                                             | 161                                                         | 0                                                                             | 0                                                                                                   | 161                                                                          | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| RJ-1780072                                                                                                | XL RE Europe SE                  | 0                                                                        | 0                   | 0                    | 0                     | 0                     | 0                                             | 0                                                           | 0                                                                             | 0                                                                                                   | 0                                                                            | 0                                                                                                  | 0                              | 0                                  | 0                                                                                        | 0                                                       | YES                                                 | 0                                                                      |
| 5499999 – Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                          |                                  | 2,185                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 2,185                                                       | 0                                                                             | 0                                                                                                   | 2,185                                                                        | 0                                                                                                  | 675                            | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| 5699999 – Total Reciprocal Jurisdiction Excluding Protected Cells                                         |                                  | 2,185                                                                    | 0                   | 0                    | 0                     | 0                     | 0                                             | 2,185                                                       | 0                                                                             | 0                                                                                                   | 2,185                                                                        | 0                                                                                                  | 675                            | 0                                  | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| 5799999 – Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells |                                  | 189,554                                                                  | 2,064               | 0                    | 0                     | 0                     | 2,064                                         | 191,618                                                     | 0                                                                             | 0                                                                                                   | 191,618                                                                      | 0                                                                                                  | 62,907                         | 1.077                              | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |
| 9999999 – Totals                                                                                          |                                  | 189,554                                                                  | 2,064               | 0                    | 0                     | 0                     | 2,064                                         | 191,618                                                     | 0                                                                             | 0                                                                                                   | 191,618                                                                      | 0                                                                                                  | 62,907                         | 1.077                              | 0                                                                                        | 0                                                       | XXX                                                 | 0                                                                      |

SCHEDULE F - PART 3 (CONTINUED)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Provision for Reinsurance for Certified Reinsurers)

| 1                                                                 | 2                                 | Provision for Certified Reinsurance      |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |
|-------------------------------------------------------------------|-----------------------------------|------------------------------------------|----------------------------------------------|---------------------------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------|-----------------------------------------------------------------------------------------------------------------------------------|
|                                                                   |                                   | 54                                       | 55                                           | 56                                                            | 57                                                          | 58                                                                                      | 59                                                       | 60                                                                                                                                        | 61                                                                                                                    | 62                                                                                               | 63                                                                           | 64                                                                                                   | 65                                                                                                   | Complete if Col. 52 = "No"; Otherwise Enter 0                                           |                                                                          |                          | 69                                                                                                                                |
|                                                                   |                                   | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col.24] / Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57 +[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col.24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 -Col. 66) | 20% of Amount in Col. 67 | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63) |
| ID Number From Col. 1                                             | Name of Reinsurer From Col. 3     |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |
| Total Authorized, Affiliates, U.S. Intercompany Pooling           |                                   |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |
| 42-1019055                                                        | FALLS LAKE NATL INS CO            | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 0199999 – Total Authorized, Affiliates, U.S. Intercompany Pooling |                                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 0499999 – Total Authorized, Affiliates, U.S. Non-Pool, Total      |                                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| Total Authorized, Other U.S. Unaffiliated Insurers                |                                   |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |
| 38-3207001                                                        | ACCIDENT FUND INS CO OF AMER      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 95-4387273                                                        | ALLIED WORLD ASSUR CO US INC      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 06-1430254                                                        | ARCH REINS CO                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 75-2344200                                                        | ASPEN AMER INS CO                 | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 51-0434766                                                        | AXIS REINS CO                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 47-0574325                                                        | BERKLEY INS CO                    | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 31-0542366                                                        | THE CINCINNATI INS CO             | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 30-0641266                                                        | COMPSOURCE MUT INS CO             | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 42-0234980                                                        | EMPLOYERS MUT CAS CO              | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 35-2293075                                                        | ENDURANCE ASSUR CORP              | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 36-2950161                                                        | EVANSTON INS CO                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 22-2005057                                                        | EVEREST REINS CO                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-2673100                                                        | GENERAL REINS CORP                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 95-2769232                                                        | INSURANCE CO OF THE WEST          | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 06-1481194                                                        | MARKEL GLOBAL REINS CO            | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-4924125                                                        | MUNICH REINS AMER INC             | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 47-0355979                                                        | NATIONAL IND CO                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 36-2403971                                                        | NATIONAL LIAB & FIRE INS CO       | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 47-0698507                                                        | ODYSSEY REINS CO                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-3031176                                                        | PARTNER REINS CO OF THE US        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 23-1641984                                                        | QBE REINS CORP                    | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 52-1952955                                                        | RENAISSANCE REINS US INC          | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 43-0727872                                                        | SAFETY NATL CAS CORP              | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 75-1444207                                                        | SCOR REINS CO                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-2997499                                                        | SIRIUSPOINT AMER INS CO           | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-1675535                                                        | SWISS REINS AMER CORP             | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-2918573                                                        | TOA RE INS CO OF AMER             | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-5616275                                                        | TRANSATLANTIC REINS CO            | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 06-0566050                                                        | TRAVELERS IND CO                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 13-1290712                                                        | XL REINS AMER INC                 | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 0999999 – Total Authorized, Other U.S. Unaffiliated Insurers      |                                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| Total Authorized, Pools, Mandatory Pools                          |                                   |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |
| AA-9991159                                                        | MICHIGAN CATASTROPHIC CLAIMS ASSN | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| 1099999 – Total Authorized, Pools, Mandatory Pools                |                                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |
| Total Authorized, Other Non-U.S. Insurers                         |                                   |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |

**SCHEDULE F - PART 3 (CONTINUED)**  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Provision for Reinsurance for Certified Reinsurers)

| 1                     | 2                                                  | Provision for Certified Reinsurance      |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          | Complete if Col. 52 = "No"; Otherwise Enter 0 |                                                                                                                                   |     | 69 |
|-----------------------|----------------------------------------------------|------------------------------------------|----------------------------------------------|---------------------------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|-----|----|
|                       |                                                    | 54                                       | 55                                           | 56                                                            | 57                                                          | 58                                                                                      | 59                                                       | 60                                                                                                                                        | 61                                                                                                                    | 62                                                                                               | 63                                                                           | 64                                                                                                   | 65                                                                                                   | 66                                                                                      | 67                                                                       | 68                                            |                                                                                                                                   |     |    |
|                       |                                                    |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      | 66                                                                                      | 67                                                                       | 68                                            |                                                                                                                                   |     |    |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3                      | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col.24] / Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57 +[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col.24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 -Col. 66) | 20% of Amount in Col. 67                      | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63) |     |    |
| AA-3194168.           | Aspen Bermuda Ltd.                                 | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120337            | Aspen Ins UK Ltd                                   | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-3194139.           | Axis Specialty Ltd.                                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1340125.           | Hannover Rueck SE                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-3190871.           | Lancashire Ins Co Ltd.                             | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1126033.           | Lloyd's Syndicate Number 33                        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1126435.           | Lloyd's Syndicate Number 435                       | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
|                       | Lloyd's Syndicate Number 566 (Incidental to 2999). | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1126566.           | Lloyd's Syndicate Number 623                       | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1126727.           | Lloyd's Syndicate Number 727.                      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1127084.           | Lloyd's Syndicate Number 1084.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1127183.           | Lloyd's Syndicate Number 1183                      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1127414.           | Lloyd's Syndicate Number 1414.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120102.           | Lloyd's Syndicate Number 1458.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120198.           | Lloyd's Syndicate Number 1618.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120156.           | Lloyd's Syndicate Number 1686.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120171.           | Lloyd's Syndicate Number 1856.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1127861.           | Lloyd's Syndicate Number 1861.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120124.           | Lloyd's Syndicate Number 1945.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120084.           | Lloyd's Syndicate Number 1955.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120106.           | Lloyd's Syndicate Number 1969.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120161.           | Lloyd's Syndicate Number 1980.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1128001.           | Lloyd's Syndicate Number 2001.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1128003.           | Lloyd's Syndicate Number 2003.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1128121.           | Lloyd's Syndicate Number 2121.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1128623.           | Lloyd's Syndicate Number 2623.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120182.           | Lloyd's Syndicate Number 2689.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1128987.           | Lloyd's Syndicate Number 2987.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1129000.           | Lloyd's Syndicate Number 3000.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120113.           | Lloyd's Syndicate Number 3334.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120116.           | Lloyd's Syndicate Number 3902.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120075.           | Lloyd's Syndicate Number 4020.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120067.           | Lloyd's Syndicate Number 4242.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1126004.           | Lloyd's Syndicate Number 4444.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1126006.           | Lloyd's Syndicate Number 4472.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120090.           | Lloyd's Syndicate Number 4711.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1120181.           | Lloyd's Syndicate Number 5886.                     | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-3190686.           | Partner Reins Co Ltd                               | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-3190870.           | Validus Reins Ltd.                                 | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |
| AA-1460006.           | Validus Reins (Switzerland) Ltd                    | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                                           | XXX                                                                                                                               | XXX |    |

SCHEDULE F - PART 3 (CONTINUED)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Provision for Reinsurance for Certified Reinsurers)

| 1                                                                                                         | 2                                | Provision for Certified Reinsurance      |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         | Complete if Col. 52 = "No"; Otherwise Enter 0                            |                          |                                                                                                                                   | 69 |
|-----------------------------------------------------------------------------------------------------------|----------------------------------|------------------------------------------|----------------------------------------------|---------------------------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|--------------------------------------------------------------------------|--------------------------|-----------------------------------------------------------------------------------------------------------------------------------|----|
|                                                                                                           |                                  | 54                                       | 55                                           | 56                                                            | 57                                                          | 58                                                                                      | 59                                                       | 60                                                                                                                                        | 61                                                                                                                    | 62                                                                                               | 63                                                                           | 64                                                                                                   | 65                                                                                                   | 66                                                                                      | 67                                                                       | 68                       |                                                                                                                                   |    |
|                                                                                                           |                                  |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      | 66                                                                                      | 67                                                                       | 68                       |                                                                                                                                   |    |
| ID Number From Col. 1                                                                                     | Name of Reinsurer From Col. 3    | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col.24] / Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57 +[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col.24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 -Col. 66) | 20% of Amount in Col. 67 | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63) |    |
| 1299999 – Total Authorized, Other Non-U.S. Insurers                                                       |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 1499999 – Total Authorized Excluding Protected Cells                                                      |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| Total Unauthorized, Other U.S. Unaffiliated Insurers                                                      |                                  |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |    |
| 46-3590210                                                                                                | PACIFIC VALLEY INS CO INC        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 2399999 – Total Unauthorized, Other U.S. Unaffiliated Insurers                                            |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| Total Unauthorized, Other Non-U.S. Insurers                                                               |                                  |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |    |
| AA-1580015                                                                                                | AIOI Nissay Dowa Ins Co Ltd      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3191352                                                                                                | Ascot Reins Co Ltd               | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3191435                                                                                                | Conduit Reins Ltd                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-1120191                                                                                                | Convex Ins UK Ltd                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3191400                                                                                                | Convex Re Ltd                    | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-5420050                                                                                                | KOREAN REINS CO                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-1460019                                                                                                | MS Amlin AG                      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-5320039                                                                                                | Peak Reins Co Ltd                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3191614                                                                                                | Peak Reins North Amer Ltd        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3191321                                                                                                | Sirius Bermuda Ins Co Ltd        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-1440076                                                                                                | SiriusPoint Intl Ins Corp (publ) | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| AA-3190757                                                                                                | XL RE Ltd                        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 2699999 – Total Unauthorized, Other Non-U.S. Insurers                                                     |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 2899999 – Total Unauthorized Excluding Protected Cells                                                    |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| Total Certified, Other Non-U.S. Insurers                                                                  |                                  |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |    |
| CR-1460023                                                                                                | RenaissanceRe Europe AG          | 3                                        | 01/01/2016                                   | 20.000                                                        | 0                                                           | 2,830                                                                                   | 566                                                      | 100.000                                                                                                                                   | 100.000                                                                                                               | 0                                                                                                | 2,830                                                                        | 0                                                                                                    | 0                                                                                                    | 0                                                                                       | 0                                                                        | 0                        | 0                                                                                                                                 |    |
| 4099999 – Total Certified, Other Non-U.S. Insurers                                                        |                                  | XXX                                      | XXX                                          | XXX                                                           | 0                                                           | 2,830                                                                                   | 566                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | 0                                                                                                | 2,830                                                                        | 0                                                                                                    | 0                                                                                                    | 0                                                                                       | 0                                                                        | 0                        | 0                                                                                                                                 |    |
| 4299999 – Total Certified Excluding Protected Cells                                                       |                                  | XXX                                      | XXX                                          | XXX                                                           | 0                                                           | 2,830                                                                                   | 566                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | 0                                                                                                | 2,830                                                                        | 0                                                                                                    | 0                                                                                                    | 0                                                                                       | 0                                                                        | 0                        | 0                                                                                                                                 |    |
| Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                                    |                                  |                                          |                                              |                                                               |                                                             |                                                                                         |                                                          |                                                                                                                                           |                                                                                                                       |                                                                                                  |                                                                              |                                                                                                      |                                                                                                      |                                                                                         |                                                                          |                          |                                                                                                                                   |    |
| RJ-3191435                                                                                                | Conduit Reins Ltd                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| RJ-1120191                                                                                                | Convex Ins UK Ltd                | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| RJ-3191400                                                                                                | Convex Re Ltd                    | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| RJ-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| RJ-1460019                                                                                                | MS Amlin AG                      | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| RJ-1780072                                                                                                | XL RE Europe SE                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 5499999 – Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                          |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 5699999 – Total Reciprocal Jurisdiction Excluding Protected Cells                                         |                                  | XXX                                      | XXX                                          | XXX                                                           | XXX                                                         | XXX                                                                                     | XXX                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | XXX                                                                                              | XXX                                                                          | XXX                                                                                                  | XXX                                                                                                  | XXX                                                                                     | XXX                                                                      | XXX                      | XXX                                                                                                                               |    |
| 5799999 – Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells |                                  | XXX                                      | XXX                                          | XXX                                                           | 0                                                           | 2,830                                                                                   | 566                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | 0                                                                                                | 2,830                                                                        | 0                                                                                                    | 0                                                                                                    | 0                                                                                       | 0                                                                        | 0                        | 0                                                                                                                                 |    |
| 9999999 – Totals                                                                                          |                                  | XXX                                      | XXX                                          | XXX                                                           | 0                                                           | 2,830                                                                                   | 566                                                      | XXX                                                                                                                                       | XXX                                                                                                                   | 0                                                                                                | 2,830                                                                        | 0                                                                                                    | 0                                                                                                    | 0                                                                                       | 0                                                                        | 0                        | 0                                                                                                                                 |    |

SCHEDULE F - PART 3 (CONTINUED)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Total Provision for Reinsurance)

| 1                                                                 | 2                                 | 70                                                                                                   | Provision for Unauthorized Reinsurance                                                        |                                                                                                                                | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance                                                                                                                                   |                                                                                                                                                                                                                                            | Total Provision for Reinsurance                                                                  |                                                                                                 |                                                                     |                                                      |
|-------------------------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------|
|                                                                   |                                   |                                                                                                      | 71                                                                                            | 72                                                                                                                             | 73                                                                                                                                                                                                         | 74                                                                                                                                                                                                                                         | 75                                                                                               | 76                                                                                              | 77                                                                  | 78                                                   |
| ID Number From Col. 1                                             | Name of Reinsurer From Col. 3     | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br><br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br><br>Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col 26 * 20% or [Cols. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| Total Authorized, Affiliates, U.S. Intercompany Pooling           |                                   |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| 42-1019055                                                        | FALLS LAKE NATL INS CO            | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 0199999 – Total Authorized, Affiliates, U.S. Intercompany Pooling |                                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| Total Authorized, Other U.S. Unaffiliated Insurers                |                                   |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| 38-3207001                                                        | ACCIDENT FUND INS CO OF AMER      | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 95-4387273                                                        | ALLIED WORLD ASSUR CO US INC      | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 06-1430254                                                        | ARCH REINS CO                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 75-2344200                                                        | ASPEN AMER INS CO                 | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 51-0434766                                                        | AXIS REINS CO                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 47-0574325                                                        | BERKLEY INS CO                    | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 31-0542366                                                        | THE CINCINNATI INS CO             | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 30-0641266                                                        | COMPSOURCE MUT INS CO             | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 42-0234980                                                        | EMPLOYERS MUT CAS CO              | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 35-2293075                                                        | ENDURANCE ASSUR CORP              | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 36-2950161                                                        | EVANSTON INS CO                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 22-2005057                                                        | EVEREST REINS CO                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-2673100                                                        | GENERAL REINS CORP                | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 95-2769232                                                        | INSURANCE CO OF THE WEST          | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 06-1481194                                                        | MARKEL GLOBAL REINS CO            | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-4924125                                                        | MUNICH REINS AMER INC             | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 47-0355979                                                        | NATIONAL IND CO                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 36-2403971                                                        | NATIONAL LIAB & FIRE INS CO       | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 47-0698507                                                        | ODYSSEY REINS CO                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-3031176                                                        | PARTNER REINS CO OF THE US        | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 23-1641984                                                        | QBE REINS CORP                    | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 52-1952955                                                        | RENAISSANCE REINS US INC          | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 43-0727872                                                        | SAFETY NATL CAS CORP              | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 75-1444207                                                        | SCOR REINS CO                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-2997499                                                        | SIRIUSPOINT AMER INS CO           | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-1675535                                                        | SWISS REINS AMER CORP             | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-2918573                                                        | TOA RE INS CO OF AMER             | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-5616275                                                        | TRANSATLANTIC REINS CO            | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 06-0566050                                                        | TRAVELERS IND CO                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 13-1290712                                                        | XL REINS AMER INC                 | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 0999999 – Total Authorized, Other U.S. Unaffiliated Insurers      |                                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| Total Authorized, Pools, Mandatory Pools                          |                                   |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| AA-9991159                                                        | MICHIGAN CATASTROPHIC CLAIMS ASSN | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 1099999 – Total Authorized, Pools, Mandatory Pools                |                                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| Total Authorized, Other Non-U.S. Insurers                         |                                   |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| AA-3194168                                                        | Aspen Bermuda Ltd                 | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |

SCHEDULE F - PART 3 (CONTINUED)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Total Provision for Reinsurance)

| 1                     | 2                             | 70                                                                                                   | Provision for Unauthorized Reinsurance                                                        |                                                                                                                                | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance                                                                                                                                   |                                                                                                                                                                                                                                            | Total Provision for Reinsurance                                                                  |                                                                                                 |                                                                     |                                                      |
|-----------------------|-------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------|
|                       |                               |                                                                                                      | 71                                                                                            | 72                                                                                                                             | 73                                                                                                                                                                                                         | 74                                                                                                                                                                                                                                         | 75                                                                                               | 76                                                                                              | 77                                                                  | 78                                                   |
|                       |                               |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br><br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br><br>Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col 26 * 20% or [Cols. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| AA-1120337            | Aspen Ins UK Ltd              | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |

SCHEDULE F - PART 3 (CONTINUED)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Total Provision for Reinsurance)

| 1                                                    | 2                                                 | 70                                                                                                   | Provision for Unauthorized Reinsurance                                                        |                                                                                                                                | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance                                                                             |                                                                                                                                                                                                                                            | Total Provision for Reinsurance                                                                  |                                                                                                 |                                                                     |                                                      |
|------------------------------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------|
|                                                      |                                                   |                                                                                                      | 71                                                                                            | 72                                                                                                                             | 73                                                                                                                                                   | 74                                                                                                                                                                                                                                         | 75                                                                                               | 76                                                                                              | 77                                                                  | 78                                                   |
| ID Number From Col. 1                                | Name of Reinsurer From Col. 3                     | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br><br>Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col 26 * 20% or [Cols. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| AA-3194139                                           | Axis Specialty Ltd.                               | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1340125                                           | Hannover Rueck SE                                 | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-3190871                                           | Lancashire Ins Co Ltd.                            | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126033                                           | Lloyd's Syndicate Number 33                       | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126435                                           | Lloyd's Syndicate Number 435                      | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126566                                           | Lloyd's Syndicate Number 566 (Incidental to 2999) | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126623                                           | Lloyd's Syndicate Number 623                      | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126727                                           | Lloyd's Syndicate Number 727                      | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1127084                                           | Lloyd's Syndicate Number 1084                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1127183                                           | Lloyd's Syndicate Number 1183                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1127414                                           | Lloyd's Syndicate Number 1414                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120102                                           | Lloyd's Syndicate Number 1458                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120198                                           | Lloyd's Syndicate Number 1618                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120156                                           | Lloyd's Syndicate Number 1686                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120171                                           | Lloyd's Syndicate Number 1856                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1127861                                           | Lloyd's Syndicate Number 1861                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120124                                           | Lloyd's Syndicate Number 1945                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120084                                           | Lloyd's Syndicate Number 1955                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120106                                           | Lloyd's Syndicate Number 1969                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120161                                           | Lloyd's Syndicate Number 1980                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1128001                                           | Lloyd's Syndicate Number 2001                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1128003                                           | Lloyd's Syndicate Number 2003                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1128121                                           | Lloyd's Syndicate Number 2121                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1128623                                           | Lloyd's Syndicate Number 2623                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120182                                           | Lloyd's Syndicate Number 2689                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1128987                                           | Lloyd's Syndicate Number 2987                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1129000                                           | Lloyd's Syndicate Number 3000                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120113                                           | Lloyd's Syndicate Number 3334                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120116                                           | Lloyd's Syndicate Number 3902                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120075                                           | Lloyd's Syndicate Number 4020                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120067                                           | Lloyd's Syndicate Number 4242                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126004                                           | Lloyd's Syndicate Number 4444                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1126006                                           | Lloyd's Syndicate Number 4472                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120090                                           | Lloyd's Syndicate Number 4711                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1120181                                           | Lloyd's Syndicate Number 5886                     | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-3190686                                           | Partner Reins Co Ltd                              | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-3190870                                           | Validus Reins Ltd.                                | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| AA-1460006                                           | Validus Reins (Switzerland) Ltd.                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 1299999 – Total Authorized, Other Non-U.S. Insurers  |                                                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 1499999 – Total Authorized Excluding Protected Cells |                                                   | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                    | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| Total Unauthorized, Other U.S. Unaffiliated Insurers |                                                   |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                      |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |

SCHEDULE F - PART 3 (CONTINUED)  
Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)  
(Total Provision for Reinsurance)

| 1                                                                                                         | 2                                | 70                                                                                                   | Provision for Unauthorized Reinsurance                                                        |                                                                                                                                | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance                                                                                                                                   |                                                                                                                                                                                                                                            | Total Provision for Reinsurance                                                                  |                                                                                                 |                                                                     |                                                      |
|-----------------------------------------------------------------------------------------------------------|----------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------|
|                                                                                                           |                                  |                                                                                                      | 71                                                                                            | 72                                                                                                                             | 73                                                                                                                                                                                                         | 74                                                                                                                                                                                                                                         | 75                                                                                               | 76                                                                                              | 77                                                                  | 78                                                   |
| ID Number From Col. 1                                                                                     | Name of Reinsurer From Col. 3    | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br><br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br><br>Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col 26 * 20% or [Cols. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| 46-3590210                                                                                                | PACIFIC VALLEY INS CO INC        | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| 2399999 – Total Unauthorized, Other U.S. Unaffiliated Insurers                                            |                                  | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| Total Unauthorized, Other Non-U.S. Insurers                                                               |                                  |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| AA-1580015                                                                                                | AIOI Nissay Dowa Ins Co Ltd      | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3191352                                                                                                | Ascot Reins Co Ltd               | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3191435                                                                                                | Conduit Reins Ltd                | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-1120191                                                                                                | Convex Ins UK Ltd                | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3191400                                                                                                | Convex Re Ltd                    | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | 0                                                                                                    | 22                                                                                            | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 22                                                                                              | XXX                                                                 | 22                                                   |
| AA-5420050                                                                                                | KOREAN REINS CO                  | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-1460019                                                                                                | MS Amlin AG                      | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-5320039                                                                                                | Peak Reins Co Ltd                | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3191614                                                                                                | Peak Reins North Amer Ltd        | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3191321                                                                                                | Sirius Bermuda Ins Co Ltd        | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-1440076                                                                                                | SiriusPoint Intl Ins Corp (publ) | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| AA-3190757                                                                                                | XL RE Ltd                        | 0                                                                                                    | 0                                                                                             | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 0                                                                                               | XXX                                                                 | 0                                                    |
| 2699999 – Total Unauthorized, Other Non-U.S. Insurers                                                     |                                  | 0                                                                                                    | 22                                                                                            | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 22                                                                                              | XXX                                                                 | 22                                                   |
| 2899999 – Total Unauthorized Excluding Protected Cells                                                    |                                  | 0                                                                                                    | 22                                                                                            | 0                                                                                                                              | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | 22                                                                                              | XXX                                                                 | 22                                                   |
| Total Certified, Other Non-U.S. Insurers                                                                  |                                  |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| CR-1460023                                                                                                | RenaissanceRe Europe AG          | XXX                                                                                                  | XXX                                                                                           | XXX                                                                                                                            | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | XXX                                                                                             | 0                                                                   | 0                                                    |
| 4099999 – Total Certified, Other Non-U.S. Insurers                                                        |                                  | XXX                                                                                                  | XXX                                                                                           | XXX                                                                                                                            | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | XXX                                                                                             | 0                                                                   | 0                                                    |
| 4299999 – Total Certified Excluding Protected Cells                                                       |                                  | XXX                                                                                                  | XXX                                                                                           | XXX                                                                                                                            | XXX                                                                                                                                                                                                        | XXX                                                                                                                                                                                                                                        | XXX                                                                                              | XXX                                                                                             | 0                                                                   | 0                                                    |
| Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                                    |                                  |                                                                                                      |                                                                                               |                                                                                                                                |                                                                                                                                                                                                            |                                                                                                                                                                                                                                            |                                                                                                  |                                                                                                 |                                                                     |                                                      |
| RJ-3191435                                                                                                | Conduit Reins Ltd                | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| RJ-1120191                                                                                                | Convex Ins UK Ltd                | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| RJ-3191400                                                                                                | Convex Re Ltd                    | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| RJ-3190060                                                                                                | Hannover Re (Bermuda) Ltd        | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| RJ-1460019                                                                                                | MS Amlin AG                      | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| RJ-1780072                                                                                                | XL RE Europe SE                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 5499999 – Total Reciprocal Jurisdiction, Other Non-U.S. Insurers                                          |                                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 5699999 – Total Reciprocal Jurisdiction Excluding Protected Cells                                         |                                  | 0                                                                                                    | XXX                                                                                           | XXX                                                                                                                            | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | XXX                                                                                             | XXX                                                                 | 0                                                    |
| 5799999 – Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells |                                  | 0                                                                                                    | 22                                                                                            | 0                                                                                                                              | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | 22                                                                                              | 0                                                                   | 22                                                   |
| 9999999 – Totals                                                                                          |                                  | 0                                                                                                    | 22                                                                                            | 0                                                                                                                              | 0                                                                                                                                                                                                          | 0                                                                                                                                                                                                                                          | 0                                                                                                | 22                                                                                              | 0                                                                   | 22                                                   |

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 (\$000 Omitted)

| 1                                                                              | 2                      | 3                                                    | 4                                    | 5                        |
|--------------------------------------------------------------------------------|------------------------|------------------------------------------------------|--------------------------------------|--------------------------|
| Issuing or Confirming Bank Reference<br>Number Used in Col. 23 of Sch F Part 3 | Letters of Credit Code | American Bankers Association (ABA)<br>Routing Number | Issuing or Confirming Bank Name      | Letters of Credit Amount |
| 0001                                                                           | 1                      | 121000248                                            | Wells Fargo Bank, N.A.               | 500                      |
| 0002                                                                           | 1                      | 026015037                                            | Lloyds Bank Coporate Marketplace plc | 8,298                    |
| 0003                                                                           | 1                      | 021000089                                            | Citibank NA                          | 476                      |
| 0004                                                                           | 1                      | 021000089                                            | Citibank NA                          | 482                      |
| 0005                                                                           | 3                      | 021000089                                            | Citibank NA                          | 1,126                    |
| 0005                                                                           | 3                      | 026003780                                            | Deutsche Bank AG New York Branch     | 3,888                    |
| 0006                                                                           | 2                      | 026002574                                            | Barclays Bank PLC, New York Branch   | 153                      |
| 0006                                                                           | 2                      | 026007689                                            | Bnp Paribas                          | 125                      |
| 0006                                                                           | 2                      | 026007728                                            | National Australia Bank LTD          | 139                      |
| 0006                                                                           | 2                      | 026008044                                            | Commerzbank Aktiengesellschaft       | 125                      |
| 0006                                                                           | 2                      | 026015037                                            | Lloyds Bank Coporate Marketplace plc | 153                      |
| 0007                                                                           | 1                      | 026008073                                            | Credit Agricole CIB                  | 24,751                   |
| 0008                                                                           | 1                      | 021000089                                            | Citibank NA                          | 9,461                    |
| 0009                                                                           | 1                      | 026010786                                            | Nordea Bank ABP, New York Branch     | 10,894                   |
| 9999999 – Totals                                                               |                        |                                                      |                                      | 60,572                   |

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedent's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000:

|         | 1<br>Name of Reinsurer | 2<br>Commission Rate | 3<br>Ceded Premium |
|---------|------------------------|----------------------|--------------------|
| 1. .... | NONE                   | 0                    | 0                  |
| 2. .... |                        | 0                    | 0                  |
| 3. .... |                        | 0                    | 0                  |
| 4. .... |                        | 0                    | 0                  |
| 5. .... |                        | 0                    | 0                  |

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on-the total recoverables, Schedule F, Part 3, Line 9999999, Column 15, the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

|         | 1<br>Name of Reinsurer              | 2<br>Total Recoverables | 3<br>Ceded Premiums | 4<br>Affiliated |
|---------|-------------------------------------|-------------------------|---------------------|-----------------|
| 6. .... | FALLS LAKE NATL INS CO.....         | 1,766,268               | 544,124             | Yes             |
| 7. .... | Swiss Reinsurance America Corp..... | 229,694                 | 45,168              | No              |
| 8. .... | Berkley Insurance Company.....      | 225,897                 | 45,744              | No              |
| 9. .... | Peak Reinsurance Co Ltd.....        | 112,073                 | 51,041              | No              |
| 10..... | Hannover Ruckversicherungs AG.....  | 89,235                  | 43,514              | No              |

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

|                                                                                     | 1                             | 2                          | 3                            |
|-------------------------------------------------------------------------------------|-------------------------------|----------------------------|------------------------------|
|                                                                                     | As Reported<br>(Net of Ceded) | Restatement<br>Adjustments | Restated (Gross<br>of Ceded) |
| ASSETS (Page 2, Col. 3)                                                             |                               |                            |                              |
| 1. Cash and invested assets (Line 12)                                               | 1,533,686,143                 | 0                          | 1,533,686,143                |
| 2. Premiums and considerations (Line 15)                                            | 185,218,037                   | 0                          | 185,218,037                  |
| 3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1) | 191,618,379                   | (191,618,379)              | 0                            |
| 4. Funds held by or deposited with reinsured companies (Line 16.2)                  | 976,704,066                   | 0                          | 976,704,066                  |
| 5. Other assets                                                                     | 58,711,600                    | 0                          | 58,711,600                   |
| 6. Net amount recoverable from reinsurers                                           | 0                             | 1,137,801,871              | 1,137,801,871                |
| 7. Protected cell assets (Line 27)                                                  | 0                             | 0                          | 0                            |
| 8. Totals (Line 28)                                                                 | 2,945,938,225                 | 946,183,492                | 3,892,121,717                |
| LIABILITIES (Page 3)                                                                |                               |                            |                              |
| 9. Losses and loss adjustment expenses (Lines 1 through 3)                          | 929,570,137                   | 2,345,119,949              | 3,274,690,086                |
| 10. Taxes, expenses, and other obligations (Lines 4 through 8)                      | 1,555,432                     | 0                          | 1,555,432                    |
| 11. Unearned premiums (Line 9)                                                      | 134,297,793                   | 398,155,344                | 532,453,137                  |
| 12. Advance premiums (Line 10)                                                      | 0                             | 0                          | 0                            |
| 13. Dividends declared and unpaid (Line 11.1 and 11.2)                              | 0                             | 0                          | 0                            |
| 14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)        | 138,994,828                   | (138,994,828)              | 0                            |
| 15. Funds held by company under reinsurance treaties (Line 13)                      | 1,645,023,400                 | (1,645,023,400)            | 0                            |
| 16. Amounts withheld or retained by company for account of others (Line 14)         | 0                             | 0                          | 0                            |
| 17. Provision for reinsurance (Line 16)                                             | 22,000                        | (22,000)                   | 0                            |
| 18. Other liabilities                                                               | (426,402,167)                 | (13,051,573)               | (439,453,740)                |
| 19. Total liabilities excluding protected cell business (Line 26)                   | 2,423,061,423                 | 946,183,492                | 3,369,244,915                |
| 20. Protected cell liabilities (Line 27)                                            | 0                             | 0                          | 0                            |
| 21. Surplus as regards policyholders (Line 37)                                      | 522,876,802                   | XXX                        | 522,876,802                  |
| 22. Totals (Line 38)                                                                | 2,945,938,225                 | 946,183,492                | 3,892,121,717                |

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? YES  
If yes, give full explanation: The above exhibit includes restatements for unaffiliated reinsurance, affiliated reinsurance as well as interompany pooling arrangement.

(30) Schedule H - Part 1

**NONE**

(30) Write-Ins for Line 11 - Deductions

**NONE**

(31) Schedule H - Part 2 - Reserves and Liabilities

**NONE**

(31) Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

**NONE**

(31) Schedule H - Part 4 - Reinsurance

**NONE**

(32) Schedule H - Part 5

**NONE**

SCHEDULE P – ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 3,023                          | (136)          | 1,564                                 | 6              | 589                          | (1)            | 0                                          | 5,307                                        | XXX                                          |
| 2. 2016                                                      | 267,637                     | 208,978        | 58,659                   | 181,740                        | 139,860        | 38,422                                | 28,034         | 19,488                       | 5,120          | 10,526                                     | 66,635                                       | XXX                                          |
| 3. 2017                                                      | 464,916                     | 376,532        | 88,384                   | 341,615                        | 264,789        | 61,571                                | 45,684         | 37,715                       | 14,219         | 21,391                                     | 116,210                                      | XXX                                          |
| 4. 2018                                                      | 546,528                     | 445,211        | 101,317                  | 356,712                        | 276,902        | 62,013                                | 46,295         | 42,894                       | 17,020         | 17,388                                     | 121,402                                      | XXX                                          |
| 5. 2019                                                      | 652,476                     | 539,664        | 112,812                  | 446,872                        | 347,826        | 75,205                                | 57,206         | 47,138                       | 15,491         | 17,456                                     | 148,693                                      | XXX                                          |
| 6. 2020                                                      | 554,955                     | 475,116        | 79,839                   | 281,333                        | 246,502        | 44,587                                | 36,130         | 25,202                       | 11,070         | 2,303                                      | 57,419                                       | XXX                                          |
| 7. 2021                                                      | 692,490                     | 597,609        | 94,882                   | 318,275                        | 308,955        | 40,827                                | 45,363         | 21,528                       | 8,059          | 2,638                                      | 18,252                                       | XXX                                          |
| 8. 2022                                                      | 759,909                     | 413,572        | 346,337                  | 280,745                        | 184,414        | 31,497                                | 11,414         | 18,573                       | 4,005          | 2,873                                      | 130,983                                      | XXX                                          |
| 9. 2023                                                      | 824,427                     | 435,025        | 389,402                  | 197,964                        | 124,509        | 21,613                                | 10,251         | 14,425                       | 3,325          | 3,472                                      | 95,918                                       | XXX                                          |
| 10. 2024                                                     | 796,200                     | 437,071        | 359,129                  | 118,581                        | 81,388         | 7,974                                 | 4,413          | 10,100                       | 2,796          | 3,110                                      | 48,058                                       | XXX                                          |
| 11. 2025                                                     | 713,191                     | 383,032        | 330,158                  | 29,182                         | 23,305         | 1,476                                 | 1,122          | 4,655                        | 1,074          | 894                                        | 9,813                                        | XXX                                          |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 2,556,042                      | 1,998,315      | 386,750                               | 285,918        | 242,306                      | 82,176         | 82,050                                     | 818,689                                      | XXX                                          |

| Years in Which<br>Premiums<br>Were Earned<br>and Losses<br>Were Incurred | Losses Unpaid         |         |                       |         | Defense and Cost Containment Unpaid |        |                       |         | Adjusting and Other Unpaid |        | 23 | 24      | 25     |
|--------------------------------------------------------------------------|-----------------------|---------|-----------------------|---------|-------------------------------------|--------|-----------------------|---------|----------------------------|--------|----|---------|--------|
|                                                                          | Case Basis            |         | Bulk + IBNR           |         | Case Basis                          |        | Bulk + IBNR           |         | 21                         | 22     |    |         |        |
|                                                                          | 13                    | 14      | 15                    | 16      | 17                                  | 18     | 19                    | 20      |                            |        |    |         |        |
|                                                                          | Direct and<br>Assumed | Ceded   | Direct and<br>Assumed | Ceded   | Direct and<br>Assumed               | Ceded  | Direct and<br>Assumed | Ceded   |                            |        |    |         |        |
| 1. Prior                                                                 | 4,039                 | 219     | 4,885                 | 2,074   | 1,185                               | 1      | 1,693                 | 372     | 577                        | 1      | 0  | 9,712   | 111    |
| 2. 2016                                                                  | 3,761                 | 1,539   | 2,957                 | 1,136   | 714                                 | 82     | 1,158                 | 394     | 474                        | 35     | 0  | 5,878   | 274    |
| 3. 2017                                                                  | 11,480                | 6,325   | 5,630                 | 3,047   | 1,409                               | 343    | 1,542                 | 513     | 902                        | 166    | 0  | 10,568  | 905    |
| 4. 2018                                                                  | 16,014                | 7,664   | 14,090                | 9,261   | 2,162                               | 674    | 3,119                 | 1,319   | 1,357                      | 586    | 0  | 17,238  | 1,328  |
| 5. 2019                                                                  | 24,191                | 8,557   | 25,128                | 16,300  | 4,540                               | 857    | 5,290                 | 2,472   | 1,868                      | 313    | 0  | 32,518  | 1,867  |
| 6. 2020                                                                  | 46,065                | 24,104  | 45,704                | 28,921  | 5,704                               | 1,572  | 11,666                | 5,842   | 3,918                      | 913    | 0  | 51,705  | 1,371  |
| 7. 2021                                                                  | 47,490                | 26,012  | 66,967                | 37,181  | 6,601                               | 1,998  | 16,409                | 5,942   | 6,107                      | 904    | 0  | 71,536  | 1,593  |
| 8. 2022                                                                  | 53,608                | 25,680  | 115,111               | 69,023  | 9,791                               | 3,187  | 25,550                | 9,967   | 8,400                      | 1,504  | 0  | 103,099 | 2,039  |
| 9. 2023                                                                  | 73,167                | 38,237  | 176,470               | 105,381 | 10,941                              | 4,287  | 38,797                | 16,918  | 11,532                     | 2,300  | 0  | 143,785 | 2,204  |
| 10. 2024                                                                 | 50,779                | 29,347  | 233,024               | 117,651 | 7,587                               | 3,573  | 57,613                | 25,405  | 15,320                     | 2,020  | 0  | 186,328 | 2,099  |
| 11. 2025                                                                 | 23,911                | 14,171  | 301,224               | 157,166 | 2,678                               | 1,381  | 72,937                | 34,668  | 19,447                     | 2,771  | 0  | 210,040 | 1,625  |
| 12. Totals                                                               | 354,505               | 181,854 | 991,189               | 547,141 | 53,310                              | 17,956 | 235,773               | 103,811 | 69,903                     | 11,512 | 0  | 842,406 | 15,417 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |         |         | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |        |         | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|---------|---------|-------------------------------------------------------------|--------|---------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27      | 28      | 29                                                          | 30     | 31      | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded   | Net     | Direct and Assumed                                          | Ceded  | Net     | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |         |         |                                                             |        |         |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX     | XXX     | XXX                                                         | XXX    | XXX     | 0                   | 0            | XXX                                            | 6,631                                     | 3,081                |
| 2. 2016                                                      | 248,714                                 | 176,200 | 72,514  | 92.929                                                      | 84.315 | 123.619 | 0                   | 0            | 55.000                                         | 4,043                                     | 1,835                |
| 3. 2017                                                      | 461,864                                 | 335,086 | 126,778 | 99.344                                                      | 88.993 | 143.440 | 0                   | 0            | 55.000                                         | 7,737                                     | 2,831                |
| 4. 2018                                                      | 498,361                                 | 359,721 | 138,640 | 91.187                                                      | 80.798 | 136.838 | 0                   | 0            | 55.000                                         | 13,179                                    | 4,059                |
| 5. 2019                                                      | 630,232                                 | 449,022 | 181,210 | 96.591                                                      | 83.204 | 160.630 | 0                   | 0            | 55.000                                         | 24,461                                    | 8,056                |
| 6. 2020                                                      | 464,178                                 | 355,054 | 109,124 | 83.642                                                      | 74.730 | 136.681 | 0                   | 0            | 55.000                                         | 38,745                                    | 12,960               |
| 7. 2021                                                      | 524,202                                 | 434,414 | 89,788  | 75.698                                                      | 72.692 | 94.632  | 0                   | 0            | 55.000                                         | 51,264                                    | 20,272               |
| 8. 2022                                                      | 543,275                                 | 309,194 | 234,081 | 71.492                                                      | 74.762 | 67.588  | 0                   | 0            | 55.000                                         | 74,016                                    | 29,083               |
| 9. 2023                                                      | 544,910                                 | 305,208 | 239,703 | 66.096                                                      | 70.159 | 61.557  | 0                   | 0            | 55.000                                         | 106,019                                   | 37,766               |
| 10. 2024                                                     | 500,979                                 | 266,593 | 234,386 | 62.921                                                      | 60.995 | 65.265  | 0                   | 0            | 55.000                                         | 136,805                                   | 49,523               |
| 11. 2025                                                     | 455,510                                 | 235,657 | 219,853 | 63.869                                                      | 61.524 | 66.590  | 0                   | 0            | 55.000                                         | 153,798                                   | 56,242               |
| 12. Totals                                                   | XXX                                     | XXX     | XXX     | XXX                                                         | XXX    | XXX     | 0                   | 0            | XXX                                            | 616,698                                   | 225,708              |

SCHEDULE P - PART 2 - SUMMARY

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |         |         |         |         | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|---------|---------|---------|---------|-------------|----------|
|                                        | 1                                                                                                  | 2      | 3      | 4      | 5      | 6      | 7       | 8       | 9       | 10      | 11          | 12       |
|                                        | 2016                                                                                               | 2017   | 2018   | 2019   | 2020   | 2021   | 2022    | 2023    | 2024    | 2025    | One Year    | Two Year |
| 1. Prior                               | 55,265                                                                                             | 57,104 | 58,305 | 56,878 | 57,092 | 58,704 | 59,798  | 63,335  | 67,548  | 68,424  | 877         | 5,090    |
| 2. 2016                                | 35,082                                                                                             | 40,031 | 42,884 | 45,794 | 46,897 | 49,231 | 49,052  | 52,705  | 55,908  | 57,707  | 1,799       | 5,001    |
| 3. 2017                                | XXX                                                                                                | 59,146 | 57,498 | 67,528 | 73,553 | 80,302 | 86,919  | 98,362  | 102,380 | 102,546 | 166         | 4,184    |
| 4. 2018                                | XXX                                                                                                | XXX    | 68,328 | 62,397 | 68,783 | 80,553 | 88,679  | 106,504 | 108,896 | 111,994 | 3,098       | 5,490    |
| 5. 2019                                | XXX                                                                                                | XXX    | XXX    | 76,317 | 69,479 | 86,708 | 98,183  | 129,984 | 145,191 | 148,008 | 2,817       | 18,024   |
| 6. 2020                                | XXX                                                                                                | XXX    | XXX    | XXX    | 46,564 | 40,838 | 40,302  | 57,674  | 79,687  | 91,988  | 12,301      | 34,314   |
| 7. 2021                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | 58,292 | 50,205  | 44,541  | 61,470  | 71,116  | 9,646       | 26,575   |
| 8. 2022                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | 212,764 | 186,932 | 200,443 | 212,617 | 12,174      | 25,685   |
| 9. 2023                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | 224,652 | 213,082 | 219,370 | 6,288       | (5,283)  |
| 10. 2024                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | 219,387 | 213,781 | (5,606)     | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | XXX     | 199,594 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | XXX     | XXX     | 43,559      | 119,081  |

SCHEDULE P - PART 3 - SUMMARY

| Years in Which Losses<br>Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |          |          |          |          |         | 11                                                    | 12                                                       |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------|--------|--------|--------|--------|----------|----------|----------|----------|---------|-------------------------------------------------------|----------------------------------------------------------|
|                                        | 1                                                                                                         | 2      | 3      | 4      | 5      | 6        | 7        | 8        | 9        | 10      | Number of<br>Claims<br>Closed With<br>Loss<br>Payment | Number of<br>Claims<br>Closed<br>Without Loss<br>Payment |
|                                        | 2016                                                                                                      | 2017   | 2018   | 2019   | 2020   | 2021     | 2022     | 2023     | 2024     | 2025    |                                                       |                                                          |
| 1. Prior                               | XXX                                                                                                       | 20,550 | 32,210 | 40,322 | 45,103 | 48,364   | 53,118   | 49,943   | 54,571   | 59,288  | XXX                                                   | XXX                                                      |
| 2. 2016                                | 3,150                                                                                                     | 12,254 | 22,248 | 32,149 | 38,068 | 37,562   | 43,174   | 42,726   | 47,713   | 52,268  | XXX                                                   | XXX                                                      |
| 3. 2017                                | XXX                                                                                                       | 6,012  | 20,137 | 37,907 | 51,257 | 47,543   | 69,603   | 76,151   | 85,829   | 92,714  | XXX                                                   | XXX                                                      |
| 4. 2018                                | XXX                                                                                                       | XXX    | 5,458  | 20,363 | 35,185 | 20,587   | 50,791   | 70,998   | 83,763   | 95,528  | XXX                                                   | XXX                                                      |
| 5. 2019                                | XXX                                                                                                       | XXX    | XXX    | 5,424  | 19,250 | (13,065) | 7,170    | 63,965   | 98,884   | 117,046 | XXX                                                   | XXX                                                      |
| 6. 2020                                | XXX                                                                                                       | XXX    | XXX    | XXX    | 2,209  | 8,416    | (39,806) | (9,976)  | 19,545   | 43,288  | XXX                                                   | XXX                                                      |
| 7. 2021                                | XXX                                                                                                       | XXX    | XXX    | XXX    | XXX    | 3,571    | (92,501) | (60,706) | (27,303) | 4,783   | XXX                                                   | XXX                                                      |
| 8. 2022                                | XXX                                                                                                       | XXX    | XXX    | XXX    | XXX    | XXX      | 12,147   | 39,810   | 74,697   | 116,414 | XXX                                                   | XXX                                                      |
| 9. 2023                                | XXX                                                                                                       | XXX    | XXX    | XXX    | XXX    | XXX      | XXX      | 11,818   | 43,119   | 84,817  | XXX                                                   | XXX                                                      |
| 10. 2024                               | XXX                                                                                                       | XXX    | XXX    | XXX    | XXX    | XXX      | XXX      | XXX      | 12,239   | 40,753  | XXX                                                   | XXX                                                      |
| 11. 2025                               | XXX                                                                                                       | XXX    | XXX    | XXX    | XXX    | XXX      | XXX      | XXX      | XXX      | 6,231   | XXX                                                   | XXX                                                      |

SCHEDULE P - PART 4 - SUMMARY

| Years in Which Losses Were Incurred |  | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |         |         |         |         |
|-------------------------------------|--|---------------------------------------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|---------|---------|---------|---------|
|                                     |  | 1                                                                                                                   | 2      | 3      | 4      | 5      | 6      | 7       | 8       | 9       | 10      |
|                                     |  | 2016                                                                                                                | 2017   | 2018   | 2019   | 2020   | 2021   | 2022    | 2023    | 2024    | 2025    |
| 1. Prior                            |  | 35,892                                                                                                              | 21,996 | 12,747 | 7,395  | 5,200  | 3,978  | 2,094   | 4,879   | 6,477   | 4,132   |
| 2. 2016                             |  | 22,952                                                                                                              | 16,323 | 9,275  | 5,049  | 3,291  | 4,572  | 1,188   | 2,769   | 3,543   | 2,584   |
| 3. 2017                             |  | XXX                                                                                                                 | 37,185 | 18,117 | 11,348 | 6,327  | 8,181  | 2,869   | 7,607   | 6,624   | 3,611   |
| 4. 2018                             |  | XXX                                                                                                                 | XXX    | 47,728 | 21,846 | 10,990 | 18,032 | 2,035   | 14,936  | 8,829   | 6,629   |
| 5. 2019                             |  | XXX                                                                                                                 | XXX    | XXX    | 55,378 | 26,654 | 42,428 | 20,008  | 24,801  | 20,596  | 11,647  |
| 6. 2020                             |  | XXX                                                                                                                 | XXX    | XXX    | XXX    | 37,462 | 21,842 | 40,633  | 34,588  | 31,579  | 22,608  |
| 7. 2021                             |  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | 44,975 | 105,078 | 70,945  | 56,965  | 40,252  |
| 8. 2022                             |  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | 177,896 | 115,314 | 82,405  | 61,670  |
| 9. 2023                             |  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | 186,619 | 129,328 | 92,968  |
| 10. 2024                            |  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | 188,797 | 147,582 |
| 11. 2025                            |  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | XXX     | 182,327 |

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 1                                            |
| 6. 2020                                                      | 20                          | 20             | 0                        | 17                             | 17             | 2                                     | 2              | 10                           | 10             | 0                                          | 0                                            | 3                                            |
| 7. 2021                                                      | 348                         | 348            | 0                        | 273                            | 273            | 79                                    | 79             | 29                           | 29             | 6                                          | 0                                            | 30                                           |
| 8. 2022                                                      | 311                         | 311            | 0                        | 622                            | 622            | 30                                    | 30             | 15                           | 15             | 2                                          | 0                                            | 19                                           |
| 9. 2023                                                      | 34                          | 34             | 0                        | 206                            | 206            | 11                                    | 11             | 0                            | 0              | 0                                          | 0                                            | 10                                           |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 1,118                          | 1,118          | 122                                   | 122            | 54                           | 54             | 8                                          | 0                                            | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 1                                                         |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 1                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |     | Nontabular Discount |              | 34            | Net Balance Sheet Reserves After Discount      |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|---------|-----|---------------------|--------------|---------------|------------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30      | 31  | 32                  | 33           |               | Inter-Company Pooling Participation Percentage | 35                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded   | Net | Loss                | Loss Expense | Losses Unpaid |                                                | Loss Expenses Unpaid |
|                                                              | 1. Prior                                | XXX   | XXX | XXX                                                         | XXX     | XXX | XXX                 | 0            | 0             |                                                | XXX                  |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0       | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0       | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0       | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0       | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 6. 2020                                                      | 29                                      | 29    | 0   | 144.444                                                     | 144.444 | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 7. 2021                                                      | 381                                     | 381   | 0   | 109.479                                                     | 109.479 | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 8. 2022                                                      | 667                                     | 667   | 0   | 214.134                                                     | 214.134 | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 9. 2023                                                      | 217                                     | 217   | 0   | 645.902                                                     | 645.902 | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0       | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0       | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX     | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned |                 |                    | Loss and Loss Expense Payments |                    |                                       |                    |                              |                                  |                                    |                                              | 12    |
|--------------------------------------------------------------|-----------------|-----------------|--------------------|--------------------------------|--------------------|---------------------------------------|--------------------|------------------------------|----------------------------------|------------------------------------|----------------------------------------------|-------|
|                                                              | 1               | 2               | 3                  | Loss Payments                  |                    | Defense and Cost Containment Payments |                    | Adjusting and Other Payments |                                  | 10                                 | 11                                           | 12    |
|                                                              |                 |                 |                    | 4                              | 5                  | 6                                     | 7                  | 8                            | 9                                |                                    |                                              |       |
|                                                              |                 |                 |                    |                                |                    |                                       |                    |                              |                                  |                                    |                                              |       |
| Direct and Assumed                                           | Ceded           | Net (Cols. 1-2) | Direct and Assumed | Ceded                          | Direct and Assumed | Ceded                                 | Direct and Assumed | Ceded                        | Salvage and Subrogation Received | Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |       |
| 1. Prior                                                     | XXX             | XXX             | XXX                | 0                              | 0                  | 0                                     | 0                  | 0                            | 0                                | 0                                  | 0                                            | XXX   |
| 2. 2016                                                      | 2               | 2               | 0                  | 0                              | 0                  | 0                                     | 0                  | 0                            | 0                                | 0                                  | 0                                            | 1     |
| 3. 2017                                                      | 0               | 0               | 0                  | 0                              | 0                  | 0                                     | 0                  | 0                            | 0                                | 0                                  | 0                                            | 0     |
| 4. 2018                                                      | 6,552           | 6,370           | 183                | 2,199                          | 2,137              | 1,035                                 | 1,065              | 485                          | 470                              | 11                                 | 46                                           | 644   |
| 5. 2019                                                      | 25,475          | 24,549          | 926                | 15,388                         | 14,818             | 6,075                                 | 5,774              | 1,860                        | 1,785                            | 513                                | 945                                          | 2,085 |
| 6. 2020                                                      | 23,960          | 22,909          | 1,051              | 11,766                         | 11,043             | 4,110                                 | 3,816              | 1,866                        | 1,779                            | 62                                 | 1,103                                        | 1,560 |
| 7. 2021                                                      | 18,904          | 17,737          | 1,167              | 9,130                          | 8,393              | 3,149                                 | 2,768              | 1,618                        | 1,476                            | 43                                 | 1,260                                        | 1,470 |
| 8. 2022                                                      | 2,667           | 1,865           | 802                | 1,433                          | 1,004              | 354                                   | 244                | 131                          | 115                              | 3                                  | 556                                          | 319   |
| 9. 2023                                                      | (13)            | (7)             | (7)                | 0                              | 0                  | 13                                    | 8                  | 0                            | 0                                | 0                                  | 5                                            | 36    |
| 10. 2024                                                     | 0               | 0               | 0                  | 0                              | 0                  | 0                                     | 0                  | 0                            | 0                                | 0                                  | 0                                            | 96    |
| 11. 2025                                                     | 0               | 0               | 0                  | 0                              | 0                  | 0                                     | 0                  | 0                            | 0                                | 0                                  | 0                                            | 3     |
| 12. Totals                                                   | XXX             | XXX             | XXX                | 39,916                         | 37,395             | 14,735                                | 13,675             | 5,959                        | 5,626                            | 632                                | 3,915                                        | XXX   |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |    | 23                                  | 24                                   | 25                                              |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|----------------------------|----|-------------------------------------|--------------------------------------|-------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22 | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                            |    |                                     |                                      |                                                 |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |    |                                     |                                      |                                                 |
|                                                              | 1. Prior           | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                   | 0                                    | 0                                               |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                   | 0                                    | 0                                               |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                   | 0                                    | 0                                               |
| 4. 2018                                                      | 255                | 230   | 127                | 114   | 21                                  | 19    | 23                 | 20    | 10                         | 9  | 0                                   | 44                                   | 1                                               |
| 5. 2019                                                      | 230                | 229   | 570                | 505   | 78                                  | 69    | 101                | 89    | 20                         | 15 | 0                                   | 91                                   | 2                                               |
| 6. 2020                                                      | 595                | 595   | 344                | 298   | 43                                  | 36    | 61                 | 53    | 45                         | 40 | 0                                   | 65                                   | 13                                              |
| 7. 2021                                                      | 2                  | 2     | 546                | 438   | 27                                  | 22    | 96                 | 78    | 40                         | 23 | 0                                   | 147                                  | 29                                              |
| 8. 2022                                                      | 14                 | 10    | 95                 | 66    | 3                                   | 2     | 17                 | 12    | 5                          | 3  | 0                                   | 41                                   | 50                                              |
| 9. 2023                                                      | 0                  | 0     | 1                  | 1     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                   | 1                                    | 15                                              |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                   | 0                                    | 91                                              |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                   | 0                                    | 0                                               |
| 12. Totals                                                   | 1,096              | 1,065 | 1,682              | 1,423 | 171                                 | 147   | 296                | 251   | 120                        | 90 | 0                                   | 389                                  | 200                                             |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |        |       | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |           |          | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|--------|-------|-------------------------------------------------------------|-----------|----------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27     | 28    | 29                                                          | 30        | 31       | 32                  | 33           |                                                | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded  | Net   | Direct and Assumed                                          | Ceded     | Net      | Loss                | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |        |       |                                                             |           |          |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX    | XXX   | XXX                                                         | XXX       | XXX      | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 0                                       | 0      | 0     | 0                                                           | 0         | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 0                                       | 0      | 0     | 0                                                           | 0         | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 4,154                                   | 4,065  | 90    | 63.401                                                      | 63.811    | 49.096   | 0                   | 0            | 55.000                                         | 38                                        | 6                    |
| 5. 2019                                                      | 24,321                                  | 23,284 | 1,037 | 95.470                                                      | 94.849    | 111.936  | 0                   | 0            | 55.000                                         | 66                                        | 25                   |
| 6. 2020                                                      | 18,829                                  | 17,661 | 1,168 | 78.583                                                      | 77.089    | 111.146  | 0                   | 0            | 55.000                                         | 46                                        | 19                   |
| 7. 2021                                                      | 14,607                                  | 13,200 | 1,407 | 77.271                                                      | 74.421    | 120.603  | 0                   | 0            | 55.000                                         | 107                                       | 40                   |
| 8. 2022                                                      | 2,052                                   | 1,455  | 597   | 76.923                                                      | 78.024    | 74.366   | 0                   | 0            | 55.000                                         | 32                                        | 8                    |
| 9. 2023                                                      | 14                                      | 8      | 6     | (104.167)                                                   | (125.000) | (83.333) | 0                   | 0            | 55.000                                         | 1                                         | 0                    |
| 10. 2024                                                     | 0                                       | 0      | 0     | 0                                                           | 0         | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 11. 2025                                                     | 0                                       | 0      | 0     | 0                                                           | 0         | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX    | XXX   | XXX                                                         | XXX       | XXX      | 0                   | 0            | XXX                                            | 290                                       | 99                   |

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 43                             | 32             | 4                                     | 2              | 17                           | 0              | 0                                          | 29                                           | XXX                                          |
| 2. 2016                                                      | 79,225                      | 60,943         | 18,283                   | 88,133                         | 65,605         | 12,674                                | 9,313          | 10,618                       | 1,468          | 9,660                                      | 35,039                                       | 86,266                                       |
| 3. 2017                                                      | 168,077                     | 126,047        | 42,030                   | 198,984                        | 142,340        | 27,130                                | 18,799         | 20,585                       | 2,586          | 19,412                                     | 82,974                                       | 76,094                                       |
| 4. 2018                                                      | 205,301                     | 152,306        | 52,995                   | 193,103                        | 133,163        | 25,959                                | 16,642         | 29,528                       | 10,772         | 15,398                                     | 88,014                                       | 55,791                                       |
| 5. 2019                                                      | 252,095                     | 197,766        | 54,328                   | 246,331                        | 171,524        | 34,145                                | 22,501         | 25,963                       | 6,312          | 14,473                                     | 106,103                                      | 40,879                                       |
| 6. 2020                                                      | 49,983                      | 44,010         | 5,973                    | 34,047                         | 27,667         | 4,838                                 | 3,370          | 3,413                        | 2,170          | 623                                        | 9,092                                        | 1,809                                        |
| 7. 2021                                                      | 69,917                      | 61,861         | 8,055                    | 41,006                         | 38,075         | 5,172                                 | 4,783          | 3,854                        | 1,363          | 1,062                                      | 5,811                                        | 2,224                                        |
| 8. 2022                                                      | 81,202                      | 49,317         | 31,885                   | 45,290                         | 33,670         | 4,418                                 | 3,067          | 3,796                        | 1,609          | 1,136                                      | 15,158                                       | 2,346                                        |
| 9. 2023                                                      | 90,017                      | 56,564         | 33,453                   | 43,015                         | 29,886         | 4,695                                 | 3,111          | 2,147                        | 1,038          | 2,019                                      | 15,822                                       | 2,920                                        |
| 10. 2024                                                     | 104,633                     | 70,418         | 34,214                   | 29,019                         | 22,135         | 1,872                                 | 1,307          | 2,458                        | 1,306          | 1,704                                      | 8,600                                        | 3,664                                        |
| 11. 2025                                                     | 75,793                      | 50,047         | 25,746                   | 7,000                          | 5,607          | 454                                   | 332            | 1,743                        | 495            | 540                                        | 2,763                                        | 2,001                                        |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 925,972                        | 669,705        | 121,361                               | 83,227         | 104,121                      | 29,118         | 66,025                                     | 369,404                                      | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |        |                    |        | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |       | 23 | 24     | 25    |
|--------------------------------------------------------------|--------------------|--------|--------------------|--------|-------------------------------------|-------|--------------------|-------|----------------------------|-------|----|--------|-------|
|                                                              | Case Basis         |        | Bulk + IBNR        |        | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22    |    |        |       |
|                                                              | 13                 | 14     | 15                 | 16     | 17                                  | 18    | 19                 | 20    |                            |       |    |        |       |
|                                                              | Direct and Assumed | Ceded  | Direct and Assumed | Ceded  | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |       |    |        |       |
| 1. Prior                                                     | 6                  | 0      | 33                 | 8      | 1                                   | 0     | 11                 | 3     | 25                         | 0     | 0  | 64     | 29    |
| 2. 2016                                                      | 13                 | 0      | 34                 | (4)    | 2                                   | 0     | 12                 | (1)   | 39                         | 0     | 0  | 105    | 175   |
| 3. 2017                                                      | 277                | 0      | 147                | 13     | 3                                   | 0     | 48                 | 4     | 13                         | 0     | 0  | 472    | 694   |
| 4. 2018                                                      | 1,400              | 432    | 615                | 31     | 164                                 | 3     | 202                | 8     | 34                         | 8     | 0  | 1,933  | 971   |
| 5. 2019                                                      | 3,891              | 389    | 2,052              | 571    | 515                                 | 23    | 668                | 178   | 67                         | 2     | 0  | 6,031  | 1,288 |
| 6. 2020                                                      | 2,021              | 668    | 1,427              | 714    | 193                                 | 137   | 330                | 119   | 192                        | 64    | 0  | 2,460  | 315   |
| 7. 2021                                                      | 3,099              | 2,064  | 1,884              | 702    | 428                                 | 309   | 410                | 77    | 226                        | 58    | 0  | 2,838  | 399   |
| 8. 2022                                                      | 6,554              | 4,095  | 5,446              | 2,660  | 734                                 | 494   | 1,125              | 381   | 487                        | 148   | 0  | 6,567  | 409   |
| 9. 2023                                                      | 11,496             | 7,302  | 9,819              | 6,289  | 1,432                               | 866   | 1,779              | 960   | 761                        | 312   | 0  | 9,557  | 535   |
| 10. 2024                                                     | 15,428             | 10,146 | 22,848             | 14,874 | 1,052                               | 691   | 4,253              | 2,296 | 1,652                      | 548   | 0  | 16,677 | 898   |
| 11. 2025                                                     | 8,256              | 5,992  | 36,196             | 25,224 | 529                                 | 326   | 5,932              | 3,085 | 2,283                      | 1,183 | 0  | 17,386 | 629   |
| 12. Totals                                                   | 52,440             | 31,089 | 80,501             | 51,082 | 5,052                               | 2,849 | 14,771             | 7,110 | 5,778                      | 2,323 | 0  | 64,089 | 6,340 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |         |         | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |         | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|---------|---------|-------------------------------------------------------------|---------|---------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27      | 28      | 29                                                          | 30      | 31      | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded   | Net     | Direct and Assumed                                          | Ceded   | Net     | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |         |         |                                                             |         |         |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX     | XXX     | XXX                                                         | XXX     | XXX     | 0                   | 0            | XXX                                            | 30                                        | 34                   |
| 2. 2016                                                      | 111,525                                 | 76,381  | 35,143  | 140.769                                                     | 125.333 | 192.223 | 0                   | 0            | 55.000                                         | 51                                        | 53                   |
| 3. 2017                                                      | 247,187                                 | 163,742 | 83,445  | 147.068                                                     | 129.905 | 198.536 | 0                   | 0            | 55.000                                         | 411                                       | 61                   |
| 4. 2018                                                      | 251,006                                 | 161,059 | 89,947  | 122.263                                                     | 105.747 | 169.728 | 0                   | 0            | 55.000                                         | 1,552                                     | 381                  |
| 5. 2019                                                      | 313,632                                 | 201,499 | 112,133 | 124.410                                                     | 101.887 | 206.399 | 0                   | 0            | 55.000                                         | 4,983                                     | 1,048                |
| 6. 2020                                                      | 46,461                                  | 34,910  | 11,552  | 92.954                                                      | 79.322  | 193.398 | 0                   | 0            | 55.000                                         | 2,065                                     | 394                  |
| 7. 2021                                                      | 56,080                                  | 47,431  | 8,649   | 80.210                                                      | 76.673  | 107.374 | 0                   | 0            | 55.000                                         | 2,218                                     | 620                  |
| 8. 2022                                                      | 67,849                                  | 46,124  | 21,725  | 83.556                                                      | 93.525  | 68.136  | 0                   | 0            | 55.000                                         | 5,244                                     | 1,323                |
| 9. 2023                                                      | 75,144                                  | 49,765  | 25,380  | 83.478                                                      | 87.979  | 75.868  | 0                   | 0            | 55.000                                         | 7,724                                     | 1,834                |
| 10. 2024                                                     | 78,581                                  | 53,304  | 25,277  | 75.102                                                      | 75.696  | 73.878  | 0                   | 0            | 55.000                                         | 13,255                                    | 3,422                |
| 11. 2025                                                     | 62,393                                  | 42,244  | 20,149  | 82.321                                                      | 84.409  | 78.262  | 0                   | 0            | 55.000                                         | 13,236                                    | 4,150                |
| 12. Totals                                                   | XXX                                     | XXX     | XXX     | XXX                                                         | XXX     | XXX     | 0                   | 0            | XXX                                            | 50,770                                    | 13,319               |

SCHEDULE P - PART 1D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned |                 |                    | Loss and Loss Expense Payments |                    |                                       |                    |                              |                                  |                                    |                                              | 12    |
|--------------------------------------------------------------|-----------------|-----------------|--------------------|--------------------------------|--------------------|---------------------------------------|--------------------|------------------------------|----------------------------------|------------------------------------|----------------------------------------------|-------|
|                                                              | 1               | 2               | 3                  | Loss Payments                  |                    | Defense and Cost Containment Payments |                    | Adjusting and Other Payments |                                  | 10                                 | 11                                           | 12    |
|                                                              |                 |                 |                    | 4                              | 5                  | 6                                     | 7                  | 8                            | 9                                |                                    |                                              |       |
|                                                              |                 |                 |                    |                                |                    |                                       |                    |                              |                                  |                                    |                                              |       |
| Direct and Assumed                                           | Ceded           | Net (Cols. 1-2) | Direct and Assumed | Ceded                          | Direct and Assumed | Ceded                                 | Direct and Assumed | Ceded                        | Salvage and Subrogation Received | Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |       |
| 1. Prior                                                     | XXX             | XXX             | XXX                | 32                             | 4                  | 2                                     | 0                  | 4                            | 0                                | 0                                  | 35                                           | XXX   |
| 2. 2016                                                      | 39,449          | 32,242          | 7,208              | 12,591                         | 10,642             | 2,967                                 | 2,547              | 1,701                        | 733                              | 488                                | 3,337                                        | 1,414 |
| 3. 2017                                                      | 125,739         | 115,674         | 10,066             | 47,909                         | 45,125             | 11,168                                | 10,533             | 4,955                        | 3,738                            | 1,495                              | 4,637                                        | 3,374 |
| 4. 2018                                                      | 142,811         | 134,833         | 7,978              | 55,081                         | 55,433             | 11,342                                | 11,048             | 5,199                        | 3,768                            | 1,420                              | 1,373                                        | 3,623 |
| 5. 2019                                                      | 113,977         | 106,382         | 7,595              | 56,008                         | 54,519             | 9,931                                 | 9,677              | 5,566                        | 2,948                            | 1,940                              | 4,360                                        | 3,567 |
| 6. 2020                                                      | 107,910         | 100,346         | 7,564              | 59,939                         | 57,692             | 10,214                                | 9,868              | 6,002                        | 3,468                            | 878                                | 5,126                                        | 3,428 |
| 7. 2021                                                      | 104,044         | 96,930          | 7,113              | 48,918                         | 46,687             | 7,801                                 | 7,400              | 4,204                        | 1,902                            | 411                                | 4,934                                        | 3,059 |
| 8. 2022                                                      | 94,495          | 75,321          | 19,174             | 43,553                         | 35,322             | 6,613                                 | 5,371              | 3,959                        | 646                              | 571                                | 12,786                                       | 2,659 |
| 9. 2023                                                      | 82,955          | 58,763          | 24,192             | 32,015                         | 21,360             | 5,631                                 | 4,208              | 4,563                        | 1,026                            | 138                                | 15,616                                       | 2,424 |
| 10. 2024                                                     | 25,411          | 13,866          | 11,545             | 7,525                          | 3,203              | 1,072                                 | 655                | 2,331                        | 0                                | 10                                 | 7,071                                        | 461   |
| 11. 2025                                                     | (556)           | (394)           | (161)              | 5                              | 0                  | 0                                     | 0                  | 1                            | 0                                | 0                                  | 6                                            | 0     |
| 12. Totals                                                   | XXX             | XXX             | XXX                | 363,577                        | 329,988            | 66,740                                | 61,305             | 38,485                       | 18,228                           | 7,352                              | 59,281                                       | XXX   |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |        |                    |        | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |       | 23 | 24     | 25    |
|--------------------------------------------------------------|--------------------|--------|--------------------|--------|-------------------------------------|-------|--------------------|-------|----------------------------|-------|----|--------|-------|
|                                                              | Case Basis         |        | Bulk + IBNR        |        | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22    |    |        |       |
|                                                              | 13                 | 14     | 15                 | 16     | 17                                  | 18    | 19                 | 20    |                            |       |    |        |       |
|                                                              | Direct and Assumed | Ceded  | Direct and Assumed | Ceded  | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |       |    |        |       |
| 1. Prior                                                     | 622                | 28     | 80                 | 1      | 15                                  | 1     | 0                  | 0     | 6                          | 1     | 0  | 692    | 1     |
| 2. 2016                                                      | 308                | 259    | 54                 | 29     | 26                                  | 21    | 6                  | 5     | 9                          | 7     | 0  | 83     | 6     |
| 3. 2017                                                      | 4,168              | 3,897  | 1,139              | 982    | 249                                 | 219   | 195                | 172   | 151                        | 125   | 0  | 506    | 75    |
| 4. 2018                                                      | 3,500              | 3,134  | 3,749              | 3,453  | 380                                 | 335   | 655                | 606   | 266                        | 236   | 0  | 784    | 118   |
| 5. 2019                                                      | 5,180              | 4,740  | 2,994              | 2,723  | 474                                 | 428   | 512                | 471   | 267                        | 238   | 0  | 826    | 145   |
| 6. 2020                                                      | 11,083             | 9,900  | 4,122              | 3,742  | 917                                 | 813   | 705                | 645   | 412                        | 355   | 0  | 1,784  | 315   |
| 7. 2021                                                      | 8,119              | 6,885  | 5,905              | 5,203  | 1,063                               | 878   | 968                | 856   | 449                        | 372   | 0  | 2,311  | 373   |
| 8. 2022                                                      | 11,389             | 9,432  | 8,050              | 7,286  | 1,507                               | 1,260 | 1,401              | 1,270 | 631                        | 529   | 0  | 3,201  | 423   |
| 9. 2023                                                      | 16,939             | 13,059 | 10,665             | 9,404  | 2,399                               | 1,900 | 1,854              | 1,642 | 871                        | 731   | 0  | 5,992  | 510   |
| 10. 2024                                                     | 7,488              | 6,162  | 3,920              | 3,343  | 1,009                               | 767   | 670                | 582   | 274                        | 236   | 0  | 2,270  | 63    |
| 11. 2025                                                     | 15                 | 0      | 40                 | (3)    | 0                                   | 0     | 2                  | (1)   | 129                        | 0     | 0  | 189    | 0     |
| 12. Totals                                                   | 68,811             | 57,496 | 40,718             | 36,163 | 8,039                               | 6,623 | 6,967              | 6,248 | 3,464                      | 2,831 | 0  | 18,638 | 2,029 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |        |        | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |           | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|--------|--------|-------------------------------------------------------------|---------|-----------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27     | 28     | 29                                                          | 30      | 31        | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded  | Net    | Direct and Assumed                                          | Ceded   | Net       | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |        |        |                                                             |         |           |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX    | XXX    | XXX                                                         | XXX     | XXX       | 0                   | 0            | XXX                                            | 673                                       | 19                   |
| 2. 2016                                                      | 17,662                                  | 14,242 | 3,420  | 44.770                                                      | 44.172  | 47.448    | 0                   | 0            | 55.000                                         | 75                                        | 8                    |
| 3. 2017                                                      | 69,934                                  | 64,791 | 5,143  | 55.618                                                      | 56.012  | 51.090    | 0                   | 0            | 55.000                                         | 427                                       | 79                   |
| 4. 2018                                                      | 80,170                                  | 78,013 | 2,158  | 56.137                                                      | 57.859  | 27.044    | 0                   | 0            | 55.000                                         | 661                                       | 123                  |
| 5. 2019                                                      | 80,932                                  | 75,746 | 5,186  | 71.007                                                      | 71.202  | 68.282    | 0                   | 0            | 55.000                                         | 711                                       | 115                  |
| 6. 2020                                                      | 93,393                                  | 86,483 | 6,910  | 86.547                                                      | 86.184  | 91.355    | 0                   | 0            | 55.000                                         | 1,564                                     | 221                  |
| 7. 2021                                                      | 77,428                                  | 70,183 | 7,245  | 74.419                                                      | 72.406  | 101.848   | 0                   | 0            | 55.000                                         | 1,936                                     | 375                  |
| 8. 2022                                                      | 77,103                                  | 61,117 | 15,987 | 81.595                                                      | 81.141  | 83.380    | 0                   | 0            | 55.000                                         | 2,721                                     | 480                  |
| 9. 2023                                                      | 74,937                                  | 53,329 | 21,608 | 90.335                                                      | 90.753  | 89.319    | 0                   | 0            | 55.000                                         | 5,141                                     | 851                  |
| 10. 2024                                                     | 24,289                                  | 14,948 | 9,341  | 95.587                                                      | 107.810 | 80.906    | 0                   | 0            | 55.000                                         | 1,902                                     | 367                  |
| 11. 2025                                                     | 191                                     | (4)    | 195    | (34.455)                                                    | 0.976   | (121.160) | 0                   | 0            | 55.000                                         | 58                                        | 131                  |
| 12. Totals                                                   | XXX                                     | XXX    | XXX    | XXX                                                         | XXX     | XXX       | 0                   | 0            | XXX                                            | 15,869                                    | 2,769                |

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 2              | 0                            | 0              | 0                                          | (2)                                          | XXX                                          |
| 2. 2016                                                      | 6,147                       | 6,104          | 43                       | 6,126                          | 6,102          | 1,339                                 | 1,326          | 31                           | 31             | 31                                         | 37                                           | 162                                          |
| 3. 2017                                                      | 8,177                       | 8,135          | 43                       | 7,599                          | 7,559          | 1,014                                 | 1,007          | 48                           | 48             | 31                                         | 46                                           | 241                                          |
| 4. 2018                                                      | 7,530                       | 7,523          | 7                        | 2,951                          | 3,064          | 587                                   | 431            | 25                           | 25             | 133                                        | 43                                           | 140                                          |
| 5. 2019                                                      | 17,467                      | 17,467         | 0                        | 6,860                          | 6,843          | 1,224                                 | 1,224          | 229                          | 229            | 261                                        | 16                                           | 182                                          |
| 6. 2020                                                      | 21,391                      | 21,354         | 37                       | 10,581                         | 10,582         | 1,115                                 | 1,115          | 254                          | 257            | 149                                        | (4)                                          | 182                                          |
| 7. 2021                                                      | 18,385                      | 18,345         | 40                       | 11,041                         | 11,061         | 1,175                                 | 1,179          | 76                           | 85             | 149                                        | (33)                                         | 142                                          |
| 8. 2022                                                      | 15,168                      | 15,308         | (140)                    | 4,734                          | 4,734          | 667                                   | 666            | 94                           | 94             | 86                                         | 0                                            | 136                                          |
| 9. 2023                                                      | 11,128                      | 11,125         | 3                        | 8,506                          | 8,506          | 558                                   | 554            | 21                           | 21             | 29                                         | 3                                            | 138                                          |
| 10. 2024                                                     | 9,758                       | 9,749          | 8                        | 1,851                          | 1,851          | 177                                   | 177            | 57                           | 57             | 7                                          | 0                                            | 74                                           |
| 11. 2025                                                     | 8,662                       | 8,661          | 1                        | 1,440                          | 1,440          | 95                                    | 95             | 123                          | 19             | 0                                          | 104                                          | 34                                           |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 61,688                         | 61,742         | 7,948                                 | 7,775          | 958                          | 866            | 875                                        | 211                                          | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid |                    |             |                    | Defense and Cost Containment Unpaid |                    |             |                    | Adjusting and Other Unpaid |                                     | 23                                   | 24                                              | 25  |
|--------------------------------------------------------------|---------------|--------------------|-------------|--------------------|-------------------------------------|--------------------|-------------|--------------------|----------------------------|-------------------------------------|--------------------------------------|-------------------------------------------------|-----|
|                                                              | Case Basis    |                    | Bulk + IBNR |                    | Case Basis                          |                    | Bulk + IBNR |                    | 21                         | 22                                  |                                      |                                                 |     |
|                                                              | 13            | 14                 | 15          | 16                 | 17                                  | 18                 | 19          | 20                 |                            |                                     |                                      |                                                 |     |
|                                                              |               |                    |             |                    |                                     |                    |             |                    |                            |                                     |                                      |                                                 |     |
| Direct and Assumed                                           | Ceded         | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                               | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                      | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |     |
| 1. Prior                                                     | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 2                                               |     |
| 2. 2016                                                      | 110           | 110                | (1)         | (1)                | 19                                  | 19                 | 0           | 0                  | 1                          | 1                                   | 0                                    | 10                                              |     |
| 3. 2017                                                      | 83            | 83                 | 12          | 12                 | 32                                  | 32                 | 2           | 2                  | 12                         | 12                                  | 0                                    | 21                                              |     |
| 4. 2018                                                      | 81            | 81                 | 64          | 64                 | 17                                  | 17                 | 11          | 11                 | 4                          | 4                                   | 0                                    | 9                                               |     |
| 5. 2019                                                      | 359           | 359                | 142         | 142                | 42                                  | 42                 | 25          | 25                 | 8                          | 8                                   | 0                                    | 9                                               |     |
| 6. 2020                                                      | 1,186         | 1,186              | 233         | 233                | 178                                 | 178                | 41          | 41                 | 52                         | 52                                  | 0                                    | 17                                              |     |
| 7. 2021                                                      | 952           | 952                | 529         | 529                | 216                                 | 216                | 94          | 94                 | 70                         | 70                                  | 0                                    | 19                                              |     |
| 8. 2022                                                      | 1,848         | 1,848              | 689         | 689                | 332                                 | 332                | 122         | 122                | 68                         | 68                                  | 0                                    | 22                                              |     |
| 9. 2023                                                      | 2,075         | 2,075              | 797         | 796                | 298                                 | 298                | 141         | 140                | 65                         | 65                                  | 0                                    | 28                                              |     |
| 10. 2024                                                     | 2,631         | 2,631              | 1,734       | 1,729              | 297                                 | 297                | 306         | 305                | 139                        | 138                                 | 0                                    | 28                                              |     |
| 11. 2025                                                     | 1,307         | 1,307              | 2,179       | 2,179              | 112                                 | 112                | 384         | 384                | 219                        | 219                                 | 0                                    | 15                                              |     |
| 12. Totals                                                   | 10,633        | 10,633             | 6,378       | 6,372              | 1,542                               | 1,542              | 1,126       | 1,125              | 638                        | 637                                 | 0                                    | 8                                               | 180 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |        |      | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |            | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|--------|------|-------------------------------------------------------------|---------|------------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27     | 28   | 29                                                          | 30      | 31         | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded  | Net  | Direct and Assumed                                          | Ceded   | Net        | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |        |      |                                                             |         |            |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX    | XXX  | XXX                                                         | XXX     | XXX        | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 7,625                                   | 7,587  | 37   | 124.031                                                     | 124.302 | 86.076     | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 8,802                                   | 8,755  | 46   | 107.634                                                     | 107.634 | 107.692    | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 3,740                                   | 3,697  | 43   | 49.671                                                      | 49.145  | 650.000    | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 8,889                                   | 8,873  | 16   | 50.890                                                      | 50.798  | 0          | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 13,641                                  | 13,644 | (4)  | 63.767                                                      | 63.895  | (10.448)   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 14,153                                  | 14,186 | (33) | 76.980                                                      | 77.328  | (82.192)   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 8,553                                   | 8,553  | 0    | 56.386                                                      | 55.871  | 0          | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 12,460                                  | 12,455 | 5    | 111.966                                                     | 111.949 | 180.000    | 0                   | 0            | 55.000                                         | 1                                         | 1                    |
| 10. 2024                                                     | 7,191                                   | 7,185  | 6    | 73.699                                                      | 73.700  | 73.333     | 0                   | 0            | 55.000                                         | 5                                         | 1                    |
| 11. 2025                                                     | 5,859                                   | 5,755  | 104  | 67.636                                                      | 66.440  | 18,900.000 | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX    | XXX  | XXX                                                         | XXX     | XXX        | 0                   | 0            | XXX                                            | 6                                         | 2                    |

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 2. 2016                                                      | 289                         | 208            | 81                       | 19                             | 71             | 32                                    | 24             | 7                            | 0              | 0                                          | (36)                                         | 2                                            |
| 3. 2017                                                      | 295                         | 154            | 141                      | 0                              | 1              | 0                                     | 1              | 13                           | 5              | 0                                          | 6                                            | 24                                           |
| 4. 2018                                                      | 292                         | 208            | 83                       | 69                             | 1,549          | 21                                    | 49             | 14                           | 1              | 0                                          | (1,495)                                      | 36                                           |
| 5. 2019                                                      | 268                         | 192            | 76                       | 330                            | 96             | 137                                   | 45             | 15                           | 1              | 0                                          | 341                                          | 12                                           |
| 6. 2020                                                      | 107                         | 76             | 31                       | 0                              | 45             | 0                                     | 19             | 1                            | 0              | 0                                          | (63)                                         | 2                                            |
| 7. 2021                                                      | 10                          | 8              | 2                        | 0                              | 3              | 0                                     | 1              | 0                            | 0              | 0                                          | (4)                                          | 0                                            |
| 8. 2022                                                      | 0                           | 7              | (7)                      | 0                              | 0              | 0                                     | 0              | 1                            | 0              | 0                                          | 1                                            | 0                                            |
| 9. 2023                                                      | 31                          | 2              | 29                       | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 10. 2024                                                     | 56                          | 32             | 24                       | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 11. 2025                                                     | 64                          | 30             | 34                       | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                            |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 417                            | 1,765          | 190                                   | 138            | 51                           | 7              | 0                                          | (1,251)                                      | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 1                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 1                                              | 0                                                         |
| 2. 2016                                                      | 55                 | 0     | 1                  | 0     | 1                                   | 0     | 1                  | 0     | 2                            | 0               | 0                                             | 59                                             | 1                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 3                  | 0     | 0                                   | 0     | 1                  | 0     | 1                            | 0               | 0                                             | 4                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 14                 | 1     | 0                                   | 0     | 6                  | 1     | 4                            | 0               | 0                                             | 22                                             | 1                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 1                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 1                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 1                  | 0     | 0                                   | 0     | 1                  | 0     | 0                            | 0               | 0                                             | 1                                              | 0                                                         |
| 9. 2023                                                      | 0                  | 0     | 17                 | 1     | 0                                   | 0     | 7                  | 1     | 2                            | 0               | 0                                             | 24                                             | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 40                 | 12    | 0                                   | 0     | 17                 | 5     | 4                            | 0               | 0                                             | 45                                             | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 57                 | 22    | 0                                   | 0     | 25                 | 9     | 4                            | 0               | 0                                             | 54                                             | 0                                                         |
| 12. Totals                                                   | 55                 | 0     | 133                | 36    | 1                                   | 0     | 57                 | 15    | 15                           | 0               | 0                                             | 211                                            | 2                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |         | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |             | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|---------|-------------------------------------------------------------|---------|-------------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28      | 29                                                          | 30      | 31          | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net     | Direct and Assumed                                          | Ceded   | Net         | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |         |                                                             |         |             |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX     | XXX                                                         | XXX     | XXX         | 0                   | 0            | XXX                                            | 1                                         | 0                    |
| 2. 2016                                                      | 117                                     | 95    | 23      | 40.494                                                      | 45.503  | 27.703      | 0                   | 0            | 55.000                                         | 56                                        | 3                    |
| 3. 2017                                                      | 13                                      | 7     | 6       | 4.283                                                       | 4.286   | 4.280       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 108                                     | 1,599 | (1,491) | 37.170                                                      | 767.282 | (1,795.364) | 0                   | 0            | 55.000                                         | 3                                         | 2                    |
| 5. 2019                                                      | 506                                     | 143   | 363     | 188.525                                                     | 74.499  | 474.820     | 0                   | 0            | 55.000                                         | 13                                        | 9                    |
| 6. 2020                                                      | 1                                       | 64    | (63)    | 1.031                                                       | 84.058  | (203.571)   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 1                                       | 4     | (3)     | 5.556                                                       | 46.667  | (200.000)   | 0                   | 0            | 55.000                                         | 1                                         | 0                    |
| 8. 2022                                                      | 2                                       | 0     | 2       | 0                                                           | 0       | (25.000)    | 0                   | 0            | 55.000                                         | 1                                         | 1                    |
| 9. 2023                                                      | 26                                      | 2     | 24      | 82.456                                                      | 75.000  | 83.019      | 0                   | 0            | 55.000                                         | 16                                        | 8                    |
| 10. 2024                                                     | 61                                      | 17    | 45      | 108.824                                                     | 51.724  | 184.091     | 0                   | 0            | 55.000                                         | 29                                        | 16                   |
| 11. 2025                                                     | 86                                      | 31    | 54      | 134.483                                                     | 103.636 | 162.295     | 0                   | 0            | 55.000                                         | 35                                        | 19                   |
| 12. Totals                                                   | XXX                                     | XXX   | XXX     | XXX                                                         | XXX     | XXX         | 0                   | 0            | XXX                                            | 152                                       | 58                   |

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE (\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 14                             | 0              | 1                                     | 0              | 2                            | 0              | 0                                          | 17                                           | XXX                                          |
| 2. 2016                                                      | 4,666                       | 3,353          | 1,312                    | 2,278                          | 1,704          | 1,183                                 | 867            | 174                          | 52             | 0                                          | 1,013                                        | 52                                           |
| 3. 2017                                                      | 5,504                       | 3,937          | 1,567                    | 4,204                          | 3,175          | 1,907                                 | 1,407          | 232                          | 94             | 0                                          | 1,668                                        | 68                                           |
| 4. 2018                                                      | 8,592                       | 6,120          | 2,472                    | 6,738                          | 4,464          | 1,830                                 | 1,796          | 508                          | 180            | 0                                          | 2,636                                        | 155                                          |
| 5. 2019                                                      | 6,521                       | 4,695          | 1,826                    | 7,018                          | 5,801          | 1,552                                 | 1,535          | 2,377                        | 1,258          | 0                                          | 2,353                                        | 107                                          |
| 6. 2020                                                      | 6,800                       | 4,869          | 1,931                    | 5,737                          | 3,185          | 890                                   | 917            | 282                          | 14             | 0                                          | 2,793                                        | 92                                           |
| 7. 2021                                                      | 8,279                       | 5,996          | 2,283                    | 4,377                          | 3,388          | 988                                   | 1,361          | 336                          | 3              | 0                                          | 950                                          | 67                                           |
| 8. 2022                                                      | 8,924                       | 872            | 8,051                    | 2,624                          | 0              | 913                                   | 0              | 106                          | 0              | 0                                          | 3,642                                        | 42                                           |
| 9. 2023                                                      | 7,863                       | 1,395          | 6,469                    | 6,594                          | 2,446          | 500                                   | 52             | 215                          | 9              | 0                                          | 4,802                                        | 76                                           |
| 10. 2024                                                     | 7,253                       | 3,358          | 3,896                    | 2,406                          | 251            | 229                                   | 56             | 102                          | 4              | 0                                          | 2,427                                        | 50                                           |
| 11. 2025                                                     | 8,279                       | 3,802          | 4,478                    | 603                            | 187            | 47                                    | 15             | 74                           | 4              | 0                                          | 518                                          | 24                                           |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 42,593                         | 24,602         | 10,040                                | 8,006          | 4,408                        | 1,618          | 0                                          | 22,816                                       | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |    | 23 | 24     | 25 |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|----------------------------|----|----|--------|----|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22 |    |        |    |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                            |    |    |        |    |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |    |    |        |    |
| 1. Prior                                                     | 0                  | 0     | 7                  | 2     | 0                                   | 0     | 3                  | 1     | 1                          | 0  | 0  | 9      | 0  |
| 2. 2016                                                      | 131                | 0     | 6                  | 2     | 12                                  | 0     | 3                  | 1     | 6                          | 0  | 0  | 155    | 1  |
| 3. 2017                                                      | 110                | 0     | 9                  | 4     | 7                                   | 0     | 4                  | 2     | 5                          | 0  | 0  | 130    | 1  |
| 4. 2018                                                      | 0                  | 0     | 49                 | 5     | 0                                   | 0     | 21                 | 2     | 8                          | 0  | 0  | 71     | 4  |
| 5. 2019                                                      | 0                  | 0     | 172                | 2     | 0                                   | 0     | 74                 | 1     | 10                         | 0  | 0  | 252    | 1  |
| 6. 2020                                                      | 42                 | 0     | 105                | 2     | 23                                  | 0     | 45                 | 1     | 16                         | 0  | 0  | 227    | 4  |
| 7. 2021                                                      | 715                | 0     | 118                | 8     | 47                                  | 0     | 51                 | 3     | 24                         | 0  | 0  | 944    | 6  |
| 8. 2022                                                      | 348                | 0     | 122                | 10    | 134                                 | 0     | 52                 | 4     | 29                         | 0  | 0  | 669    | 6  |
| 9. 2023                                                      | 503                | 35    | 1,905              | 1,410 | 108                                 | 20    | 817                | 604   | 171                        | 8  | 0  | 1,426  | 13 |
| 10. 2024                                                     | 506                | 156   | 1,212              | 604   | 112                                 | 35    | 520                | 259   | 179                        | 1  | 0  | 1,473  | 18 |
| 11. 2025                                                     | 779                | 237   | 5,875              | 2,489 | 163                                 | 50    | 2,517              | 1,067 | 387                        | 3  | 0  | 5,875  | 0  |
| 12. Totals                                                   | 3,134              | 428   | 9,579              | 4,539 | 606                                 | 105   | 4,106              | 1,946 | 835                        | 12 | 0  | 11,231 | 53 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |       | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |         | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-------|-------------------------------------------------------------|---------|---------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28    | 29                                                          | 30      | 31      | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net   | Direct and Assumed                                          | Ceded   | Net     | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |       |                                                             |         |         |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX   | XXX                                                         | XXX     | XXX     | 0                   | 0            | XXX                                            | 6                                         | 3                    |
| 2. 2016                                                      | 3,793                                   | 2,626 | 1,167 | 81.304                                                      | 78.317  | 88.935  | 0                   | 0            | 55.000                                         | 135                                       | 20                   |
| 3. 2017                                                      | 6,478                                   | 4,681 | 1,797 | 117.686                                                     | 118.871 | 114.707 | 0                   | 0            | 55.000                                         | 116                                       | 14                   |
| 4. 2018                                                      | 9,155                                   | 6,448 | 2,707 | 106.555                                                     | 105.365 | 109.502 | 0                   | 0            | 55.000                                         | 44                                        | 27                   |
| 5. 2019                                                      | 11,202                                  | 8,598 | 2,605 | 171.780                                                     | 183.109 | 142.651 | 0                   | 0            | 55.000                                         | 169                                       | 83                   |
| 6. 2020                                                      | 7,138                                   | 4,119 | 3,020 | 104.983                                                     | 84.602  | 156.366 | 0                   | 0            | 55.000                                         | 144                                       | 83                   |
| 7. 2021                                                      | 6,657                                   | 4,763 | 1,894 | 80.415                                                      | 79.435  | 82.988  | 0                   | 0            | 55.000                                         | 826                                       | 119                  |
| 8. 2022                                                      | 4,326                                   | 15    | 4,311 | 48.481                                                      | 1.702   | 53.549  | 0                   | 0            | 55.000                                         | 459                                       | 210                  |
| 9. 2023                                                      | 10,812                                  | 4,585 | 6,228 | 137.504                                                     | 328.707 | 96.276  | 0                   | 0            | 55.000                                         | 964                                       | 463                  |
| 10. 2024                                                     | 5,266                                   | 1,366 | 3,900 | 72.604                                                      | 40.688  | 100.113 | 0                   | 0            | 55.000                                         | 958                                       | 516                  |
| 11. 2025                                                     | 10,445                                  | 4,052 | 6,393 | 126.161                                                     | 106.597 | 142.771 | 0                   | 0            | 55.000                                         | 3,928                                     | 1,948                |
| 12. Totals                                                   | XXX                                     | XXX   | XXX   | XXX                                                         | XXX     | XXX     | 0                   | 0            | XXX                                            | 7,747                                     | 3,484                |

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 2. 2016                                                      | 39                          | 45             | (6)                      | 31                             | 31             | 1                                     | 1              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 3. 2017                                                      | 73                          | 73             | 0                        | 4                              | 4              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 4. 2018                                                      | 79                          | 79             | 0                        | 2                              | 2              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 5. 2019                                                      | 270                         | 270            | 0                        | 5                              | 6              | 5                                     | 5              | (1)                          | (1)            | 0                                          | (1)                                          | XXX                                          |
| 6. 2020                                                      | 3,207                       | 3,120          | 87                       | 488                            | 537            | 27                                    | 37             | 37                           | 38             | 7                                          | (59)                                         | XXX                                          |
| 7. 2021                                                      | 12,283                      | 11,817         | 466                      | 3,138                          | 2,984          | 349                                   | 338            | 35                           | 30             | 46                                         | 171                                          | XXX                                          |
| 8. 2022                                                      | 16,121                      | 14,035         | 2,085                    | 15,517                         | 13,801         | 807                                   | 696            | 67                           | 57             | 36                                         | 1,836                                        | XXX                                          |
| 9. 2023                                                      | 15,634                      | 13,351         | 2,283                    | 4,341                          | 3,658          | 370                                   | 306            | 46                           | 37             | 0                                          | 757                                          | XXX                                          |
| 10. 2024                                                     | 12,078                      | 10,613         | 1,465                    | 4,811                          | 4,000          | 346                                   | 280            | 23                           | 19             | 2                                          | 881                                          | XXX                                          |
| 11. 2025                                                     | 14,884                      | 13,304         | 1,580                    | 1,239                          | 1,041          | 116                                   | 96             | 85                           | 8              | 0                                          | 295                                          | XXX                                          |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 29,576                         | 26,063         | 2,021                                 | 1,758          | 293                          | 189            | 90                                         | 3,879                                        | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid |                    |             |                    | Defense and Cost Containment Unpaid |                    |             |                    | Adjusting and Other Unpaid |                                     | 23                                   | 24                                              | 25 |
|--------------------------------------------------------------|---------------|--------------------|-------------|--------------------|-------------------------------------|--------------------|-------------|--------------------|----------------------------|-------------------------------------|--------------------------------------|-------------------------------------------------|----|
|                                                              | Case Basis    |                    | Bulk + IBNR |                    | Case Basis                          |                    | Bulk + IBNR |                    | 21                         | 22                                  |                                      |                                                 |    |
|                                                              | 13            | 14                 | 15          | 16                 | 17                                  | 18                 | 19          | 20                 |                            |                                     |                                      |                                                 |    |
|                                                              |               |                    |             |                    |                                     |                    |             |                    |                            |                                     |                                      |                                                 |    |
| Direct and Assumed                                           | Ceded         | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                               | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                      | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |    |
| 1. Prior                                                     | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 2. 2016                                                      | 0             | 0                  | (1)         | (1)                | 0                                   | 0                  | 0           | 0                  | 1                          | 1                                   | 0                                    | 0                                               |    |
| 3. 2017                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 4. 2018                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 5. 2019                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 6. 2020                                                      | 1             | 1                  | 7           | 6                  | 0                                   | 0                  | 1           | 1                  | 1                          | 1                                   | 0                                    | 1                                               |    |
| 7. 2021                                                      | 464           | 373                | 187         | 150                | 76                                  | 63                 | 33          | 26                 | 29                         | 18                                  | 0                                    | 159                                             |    |
| 8. 2022                                                      | 1,928         | 1,624              | 1,183       | 1,068              | 575                                 | 508                | 208         | 189                | 114                        | 95                                  | 0                                    | 524                                             |    |
| 9. 2023                                                      | 5,198         | 4,699              | 1,975       | 1,710              | 299                                 | 268                | 349         | 302                | 218                        | 197                                 | 0                                    | 862                                             |    |
| 10. 2024                                                     | 871           | 744                | 1,008       | 924                | 165                                 | 133                | 178         | 163                | 78                         | 64                                  | 0                                    | 273                                             |    |
| 11. 2025                                                     | 1,400         | 1,170              | 5,569       | 4,964              | 213                                 | 155                | 983         | 876                | 292                        | 245                                 | 0                                    | 1,047                                           |    |
| 12. Totals                                                   | 9,860         | 8,611              | 9,928       | 8,821              | 1,329                               | 1,127              | 1,752       | 1,557              | 732                        | 619                                 | 0                                    | 2,866                                           |    |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |        |       | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |          | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|--------|-------|-------------------------------------------------------------|---------|----------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27     | 28    | 29                                                          | 30      | 31       | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded  | Net   | Direct and Assumed                                          | Ceded   | Net      | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |        |       |                                                             |         |          |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX    | XXX   | XXX                                                         | XXX     | XXX      | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 32                                      | 32     | 0     | 81.690                                                      | 71.605  | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 4                                       | 4      | 0     | 5.303                                                       | 5.303   | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 2                                       | 2      | 0     | 2.098                                                       | 2.098   | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 9                                       | 10     | (1)   | 3.265                                                       | 3.673   | 0        | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 562                                     | 620    | (58)  | 17.510                                                      | 19.870  | (66.667) | 0                   | 0            | 55.000                                         | 1                                         | 0                    |
| 7. 2021                                                      | 4,312                                   | 3,983  | 329   | 35.105                                                      | 33.703  | 70.637   | 0                   | 0            | 55.000                                         | 127                                       | 32                   |
| 8. 2022                                                      | 20,398                                  | 18,038 | 2,360 | 126.534                                                     | 128.516 | 113.189  | 0                   | 0            | 55.000                                         | 419                                       | 106                  |
| 9. 2023                                                      | 12,796                                  | 11,177 | 1,619 | 81.847                                                      | 83.715  | 70.923   | 0                   | 0            | 55.000                                         | 764                                       | 98                   |
| 10. 2024                                                     | 7,480                                   | 6,326  | 1,154 | 61.931                                                      | 59.608  | 78.754   | 0                   | 0            | 55.000                                         | 211                                       | 62                   |
| 11. 2025                                                     | 9,897                                   | 8,555  | 1,341 | 66.494                                                      | 64.306  | 84.923   | 0                   | 0            | 55.000                                         | 835                                       | 212                  |
| 12. Totals                                                   | XXX                                     | XXX    | XXX   | XXX                                                         | XXX     | XXX      | 0                   | 0            | XXX                                            | 2,356                                     | 509                  |

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned    |         |                 | Loss and Loss Expense Payments |         |                                       |        |                              |       |                                  |                                    | 12                                           |
|--------------------------------------------------------------|--------------------|---------|-----------------|--------------------------------|---------|---------------------------------------|--------|------------------------------|-------|----------------------------------|------------------------------------|----------------------------------------------|
|                                                              | 1                  | 2       | 3               | Loss Payments                  |         | Defense and Cost Containment Payments |        | Adjusting and Other Payments |       | 10                               | 11                                 | 12                                           |
|                                                              |                    |         |                 | 4                              | 5       | 6                                     | 7      | 8                            | 9     |                                  |                                    |                                              |
|                                                              |                    |         |                 |                                |         |                                       |        |                              |       |                                  |                                    |                                              |
|                                                              | Direct and Assumed | Ceded   | Net (Cols. 1-2) | Direct and Assumed             | Ceded   | Direct and Assumed                    | Ceded  | Direct and Assumed           | Ceded | Salvage and Subrogation Received | Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
| 1. Prior                                                     | XXX                | XXX     | XXX             | 1,709                          | (250)   | 497                                   | (33)   | 403                          | 0     | 0                                | 2,891                              | XXX                                          |
| 2. 2016                                                      | 85,443             | 65,881  | 19,562          | 53,491                         | 42,131  | 12,315                                | 8,869  | 4,798                        | 1,876 | 233                              | 17,728                             | 1,422                                        |
| 3. 2017                                                      | 101,101            | 79,367  | 21,734          | 66,710                         | 53,725  | 13,698                                | 8,957  | 4,671                        | 1,537 | 210                              | 20,860                             | 1,436                                        |
| 4. 2018                                                      | 114,368            | 90,315  | 24,053          | 77,566                         | 59,643  | 14,567                                | 8,845  | 5,123                        | 1,235 | 46                               | 27,534                             | 1,948                                        |
| 5. 2019                                                      | 165,538            | 131,083 | 34,455          | 98,864                         | 80,064  | 16,321                                | 11,076 | 8,446                        | 2,512 | 47                               | 29,979                             | 2,629                                        |
| 6. 2020                                                      | 243,901            | 198,961 | 44,939          | 124,007                        | 105,931 | 16,372                                | 11,574 | 7,091                        | 751   | 69                               | 29,214                             | 2,718                                        |
| 7. 2021                                                      | 331,348            | 277,559 | 53,789          | 144,203                        | 135,126 | 18,361                                | 18,677 | 7,465                        | 770   | 42                               | 15,456                             | 3,117                                        |
| 8. 2022                                                      | 385,552            | 176,045 | 209,507         | 130,213                        | 65,752  | 14,834                                | 882    | 7,716                        | 432   | 78                               | 85,696                             | 3,019                                        |
| 9. 2023                                                      | 433,284            | 186,588 | 246,696         | 72,306                         | 34,404  | 7,521                                 | 976    | 5,309                        | 343   | 61                               | 49,412                             | 2,302                                        |
| 10. 2024                                                     | 449,752            | 200,072 | 249,680         | 43,882                         | 25,479  | 2,506                                 | 744    | 3,403                        | 369   | 32                               | 23,200                             | 1,759                                        |
| 11. 2025                                                     | 452,132            | 201,206 | 250,926         | 4,497                          | 1,624   | 157                                   | 72     | 1,737                        | 146   | 10                               | 4,550                              | 1,175                                        |
| 12. Totals                                                   | XXX                | XXX     | XXX             | 817,447                        | 603,628 | 117,148                               | 70,639 | 56,162                       | 9,970 | 828                              | 306,519                            | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |        |                    |         | Defense and Cost Containment Unpaid |       |                    |        | Adjusting and Other Unpaid |       | 23 | 24      | 25    |
|--------------------------------------------------------------|--------------------|--------|--------------------|---------|-------------------------------------|-------|--------------------|--------|----------------------------|-------|----|---------|-------|
|                                                              | Case Basis         |        | Bulk + IBNR        |         | Case Basis                          |       | Bulk + IBNR        |        | 21                         | 22    |    |         |       |
|                                                              | 13                 | 14     | 15                 | 16      | 17                                  | 18    | 19                 | 20     |                            |       |    |         |       |
|                                                              | Direct and Assumed | Ceded  | Direct and Assumed | Ceded   | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded  |                            |       |    |         |       |
| 1. Prior                                                     | 1,119              | 12     | 2,250              | 1,623   | 357                                 | 0     | 336                | 181    | 214                        | 0     | 0  | 2,460   | 38    |
| 2. 2016                                                      | 2,301              | 1,170  | 1,514              | 620     | 175                                 | 42    | 412                | 123    | 248                        | 26    | 0  | 2,668   | 53    |
| 3. 2017                                                      | 6,150              | 2,239  | 2,915              | 1,944   | 626                                 | 92    | 547                | 292    | 507                        | 28    | 0  | 6,150   | 78    |
| 4. 2018                                                      | 8,557              | 3,451  | 7,483              | 5,369   | 769                                 | 191   | 1,158              | 575    | 752                        | 328   | 0  | 8,808   | 133   |
| 5. 2019                                                      | 9,478              | 2,692  | 16,339             | 10,892  | 1,346                               | 275   | 2,901              | 1,392  | 1,112                      | 48    | 0  | 15,878  | 210   |
| 6. 2020                                                      | 20,430             | 8,077  | 25,000             | 15,200  | 1,890                               | 402   | 4,835              | 2,075  | 2,095                      | 202   | 0  | 28,295  | 366   |
| 7. 2021                                                      | 27,907             | 14,416 | 47,237             | 26,531  | 3,032                               | 501   | 9,780              | 3,535  | 4,230                      | 311   | 0  | 46,891  | 538   |
| 8. 2022                                                      | 27,858             | 8,580  | 87,774             | 55,480  | 4,148                               | 505   | 16,680             | 7,368  | 5,655                      | 650   | 0  | 69,530  | 677   |
| 9. 2023                                                      | 32,591             | 10,069 | 129,552            | 77,188  | 5,010                               | 615   | 24,425             | 10,736 | 7,655                      | 807   | 0  | 99,818  | 626   |
| 10. 2024                                                     | 21,859             | 8,447  | 165,521            | 74,736  | 4,183                               | 1,280 | 36,739             | 14,673 | 10,101                     | 597   | 0  | 138,670 | 455   |
| 11. 2025                                                     | 8,968              | 3,131  | 213,379            | 98,921  | 971                                 | 318   | 47,598             | 20,979 | 13,450                     | 598   | 0  | 160,419 | 593   |
| 12. Totals                                                   | 167,219            | 62,283 | 698,965            | 368,503 | 22,508                              | 4,222 | 145,410            | 61,928 | 46,018                     | 3,596 | 0  | 579,587 | 3,766 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |         |         | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |        |         | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|---------|---------|-------------------------------------------------------------|--------|---------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27      | 28      | 29                                                          | 30     | 31      | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded   | Net     | Direct and Assumed                                          | Ceded  | Net     | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |         |         |                                                             |        |         |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX     | XXX     | XXX                                                         | XXX    | XXX     | 0                   | 0            | XXX                                            | 1,734                                     | 725                  |
| 2. 2016                                                      | 75,254                                  | 54,859  | 20,396  | 88.075                                                      | 83.269 | 104.262 | 0                   | 0            | 55.000                                         | 2,025                                     | 643                  |
| 3. 2017                                                      | 95,823                                  | 68,813  | 27,010  | 94.780                                                      | 86.703 | 124.273 | 0                   | 0            | 55.000                                         | 4,882                                     | 1,268                |
| 4. 2018                                                      | 115,977                                 | 79,636  | 36,341  | 101.408                                                     | 88.176 | 151.091 | 0                   | 0            | 55.000                                         | 7,222                                     | 1,586                |
| 5. 2019                                                      | 154,807                                 | 108,950 | 45,857  | 93.517                                                      | 83.115 | 133.094 | 0                   | 0            | 55.000                                         | 12,234                                    | 3,644                |
| 6. 2020                                                      | 201,720                                 | 144,211 | 57,509  | 82.706                                                      | 72.482 | 127.970 | 0                   | 0            | 55.000                                         | 22,153                                    | 6,141                |
| 7. 2021                                                      | 262,215                                 | 199,868 | 62,347  | 79.136                                                      | 72.009 | 115.910 | 0                   | 0            | 55.000                                         | 34,197                                    | 12,694               |
| 8. 2022                                                      | 294,876                                 | 139,649 | 155,227 | 76.482                                                      | 79.326 | 74.091  | 0                   | 0            | 55.000                                         | 51,572                                    | 17,958               |
| 9. 2023                                                      | 284,369                                 | 135,139 | 149,230 | 65.631                                                      | 72.427 | 60.491  | 0                   | 0            | 55.000                                         | 74,887                                    | 24,931               |
| 10. 2024                                                     | 288,193                                 | 126,323 | 161,869 | 64.078                                                      | 63.139 | 64.831  | 0                   | 0            | 55.000                                         | 104,196                                   | 34,473               |
| 11. 2025                                                     | 290,758                                 | 125,789 | 164,969 | 64.308                                                      | 62.518 | 65.744  | 0                   | 0            | 55.000                                         | 120,295                                   | 40,124               |
| 12. Totals                                                   | XXX                                     | XXX     | XXX     | XXX                                                         | XXX    | XXX     | 0                   | 0            | XXX                                            | 435,398                                   | 144,189              |

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 9                                     | 0              | 4                            | (2)            | 0                                          | 15                                           | XXX                                          |
| 2. 2016                                                      | 11,906                      | 8,956          | 2,950                    | 3,980                          | 2,994          | 1,807                                 | 1,235          | 365                          | 155            | 0                                          | 1,768                                        | 111                                          |
| 3. 2017                                                      | 12,748                      | 9,503          | 3,244                    | 2,495                          | 1,795          | 2,481                                 | 1,932          | 5,752                        | 5,613          | 0                                          | 1,388                                        | 123                                          |
| 4. 2018                                                      | 15,506                      | 11,502         | 4,005                    | 4,575                          | 4,143          | 587                                   | 581            | 257                          | 98             | 42                                         | 597                                          | 122                                          |
| 5. 2019                                                      | 14,429                      | 10,852         | 3,577                    | 3,497                          | 2,820          | 817                                   | 751            | 240                          | 47             | 0                                          | 937                                          | 98                                           |
| 6. 2020                                                      | 17,868                      | 13,528         | 4,340                    | 1,178                          | 1,907          | 514                                   | 621            | 358                          | 42             | 0                                          | (521)                                        | 94                                           |
| 7. 2021                                                      | 21,169                      | 16,053         | 5,116                    | 1,338                          | 3,615          | 237                                   | 1,213          | 156                          | 15             | 0                                          | (3,112)                                      | 80                                           |
| 8. 2022                                                      | 25,247                      | 6,500          | 18,747                   | 1,866                          | 91             | 415                                   | 48             | 257                          | 8              | 25                                         | 2,391                                        | 63                                           |
| 9. 2023                                                      | 24,994                      | 7,127          | 17,866                   | 1,398                          | 126            | 592                                   | 52             | 357                          | 62             | 72                                         | 2,108                                        | 138                                          |
| 10. 2024                                                     | 24,373                      | 11,200         | 13,173                   | 1,814                          | 624            | 366                                   | 89             | 260                          | 18             | 77                                         | 1,709                                        | 124                                          |
| 11. 2025                                                     | 24,383                      | 11,446         | 12,937                   | 339                            | 106            | 84                                    | 30             | 182                          | 5              | 0                                          | 464                                          | 128                                          |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 22,481                         | 18,219         | 7,910                                 | 6,553          | 8,187                        | 6,061          | 216                                        | 7,745                                        | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid |                    |             |                    | Defense and Cost Containment Unpaid |                    |             |                    | Adjusting and Other Unpaid |                                     | 23                                   | 24                                              | 25 |
|--------------------------------------------------------------|---------------|--------------------|-------------|--------------------|-------------------------------------|--------------------|-------------|--------------------|----------------------------|-------------------------------------|--------------------------------------|-------------------------------------------------|----|
|                                                              | Case Basis    |                    | Bulk + IBNR |                    | Case Basis                          |                    | Bulk + IBNR |                    | 21                         | 22                                  |                                      |                                                 |    |
|                                                              | 13            | 14                 | 15          | 16                 | 17                                  | 18                 | 19          | 20                 |                            |                                     |                                      |                                                 |    |
|                                                              |               |                    |             |                    |                                     |                    |             |                    |                            |                                     |                                      |                                                 |    |
| Direct and Assumed                                           | Ceded         | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                               | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                      | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |    |
| 1. Prior                                                     | 358           | 0                  | 53          | 233                | 9                                   | 0                  | 18          | 76                 | 14                         | 0                                   | 0                                    | 142                                             | 2  |
| 2. 2016                                                      | 0             | 0                  | 16          | 1                  | 0                                   | 0                  | 7           | 0                  | 2                          | 0                                   | 0                                    | 24                                              | 1  |
| 3. 2017                                                      | 0             | 0                  | 23          | 2                  | 0                                   | 0                  | 9           | 1                  | 2                          | 0                                   | 0                                    | 32                                              | 1  |
| 4. 2018                                                      | 11            | 0                  | 87          | 68                 | 1                                   | 0                  | 18          | 12                 | 4                          | 0                                   | 0                                    | 41                                              | 2  |
| 5. 2019                                                      | 165           | 149                | 1,494       | 1,318              | 24                                  | 21                 | 272         | 233                | 7                          | 0                                   | 0                                    | 241                                             | 3  |
| 6. 2020                                                      | 69            | 0                  | 223         | 180                | 8                                   | 0                  | 46          | 32                 | 4                          | 0                                   | 0                                    | 139                                             | 7  |
| 7. 2021                                                      | 3             | 2                  | 161         | 114                | 8                                   | 7                  | 38          | 21                 | 8                          | 0                                   | 0                                    | 73                                              | 3  |
| 8. 2022                                                      | 70            | 28                 | 404         | 227                | 39                                  | 23                 | 103         | 40                 | 32                         | 0                                   | 0                                    | 333                                             | 9  |
| 9. 2023                                                      | 250           | 41                 | 1,634       | 977                | 106                                 | 14                 | 402         | 192                | 139                        | 12                                  | 0                                    | 1,296                                           | 27 |
| 10. 2024                                                     | 298           | 69                 | 3,437       | 1,493              | 176                                 | 73                 | 1,131       | 456                | 278                        | 4                                   | 0                                    | 3,225                                           | 4  |
| 11. 2025                                                     | 424           | 168                | 5,322       | 2,488              | 90                                  | 34                 | 1,932       | 877                | 290                        | 18                                  | 0                                    | 4,473                                           | 30 |
| 12. Totals                                                   | 1,648         | 457                | 12,855      | 7,101              | 460                                 | 170                | 3,976       | 1,940              | 781                        | 34                                  | 0                                    | 10,018                                          | 86 |

| Years in Which<br>Premiums<br>Were Earned<br>and Losses<br>Were<br>Incurred | Total Losses and Loss Expenses Incurred |       |         | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |        |          | Nontabular Discount |              | 34                                                      | Net Balance Sheet Reserves<br>After Discount |                            |
|-----------------------------------------------------------------------------|-----------------------------------------|-------|---------|----------------------------------------------------------------|--------|----------|---------------------|--------------|---------------------------------------------------------|----------------------------------------------|----------------------------|
|                                                                             | 26                                      | 27    | 28      | 29                                                             | 30     | 31       | 32                  | 33           | Inter-Company<br>Pooling<br>Participation<br>Percentage | 35                                           | 36                         |
|                                                                             | Direct and<br>Assumed                   | Ceded | Net     | Direct and<br>Assumed                                          | Ceded  | Net      | Loss                | Loss Expense |                                                         | Losses<br>Unpaid                             | Loss<br>Expenses<br>Unpaid |
|                                                                             |                                         |       |         |                                                                |        |          |                     |              |                                                         |                                              |                            |
| 1. Prior                                                                    | XXX                                     | XXX   | XXX     | XXX                                                            | XXX    | XXX      | 0                   | 0            | XXX                                                     | 177                                          | (35)                       |
| 2. 2016                                                                     | 6,177                                   | 4,385 | 1,792   | 51.875                                                         | 48.956 | 60.738   | 0                   | 0            | 55.000                                                  | 15                                           | 8                          |
| 3. 2017                                                                     | 10,763                                  | 9,343 | 1,420   | 84.429                                                         | 98.316 | 43.753   | 0                   | 0            | 55.000                                                  | 21                                           | 11                         |
| 4. 2018                                                                     | 5,541                                   | 4,903 | 639     | 35.736                                                         | 42.626 | 15.946   | 0                   | 0            | 55.000                                                  | 30                                           | 11                         |
| 5. 2019                                                                     | 6,516                                   | 5,338 | 1,179   | 45.163                                                         | 49.189 | 32.949   | 0                   | 0            | 55.000                                                  | 193                                          | 49                         |
| 6. 2020                                                                     | 2,400                                   | 2,782 | (383)   | 13.430                                                         | 20.568 | (8.820)  | 0                   | 0            | 55.000                                                  | 112                                          | 26                         |
| 7. 2021                                                                     | 1,948                                   | 4,987 | (3,040) | 9.200                                                          | 31.069 | (59.417) | 0                   | 0            | 55.000                                                  | 47                                           | 26                         |
| 8. 2022                                                                     | 3,187                                   | 463   | 2,724   | 12.624                                                         | 7.124  | 14.531   | 0                   | 0            | 55.000                                                  | 221                                          | 112                        |
| 9. 2023                                                                     | 4,878                                   | 1,474 | 3,404   | 19.517                                                         | 20.681 | 19.052   | 0                   | 0            | 55.000                                                  | 867                                          | 430                        |
| 10. 2024                                                                    | 7,761                                   | 2,826 | 4,935   | 31.841                                                         | 25.232 | 37.460   | 0                   | 0            | 55.000                                                  | 2,173                                        | 1,053                      |
| 11. 2025                                                                    | 8,663                                   | 3,726 | 4,937   | 35.527                                                         | 32.550 | 38.162   | 0                   | 0            | 55.000                                                  | 3,090                                        | 1,383                      |
| 12. Totals                                                                  | XXX                                     | XXX   | XXX     | XXX                                                            | XXX    | XXX      | 0                   | 0            | XXX                                                     | 6,945                                        | 3,073                      |

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 2                            | 0              | 0                                          | 2                                            | XXX                                          |
| 2. 2016                                                      | 8,119                       | 7,717          | 403                      | 3,134                          | 2,863          | (15)                                  | (12)           | 304                          | 267            | 0                                          | 305                                          | XXX                                          |
| 3. 2017                                                      | 8,746                       | 8,394          | 352                      | 1,759                          | 1,508          | (8)                                   | (4)            | 285                          | 249            | 0                                          | 284                                          | XXX                                          |
| 4. 2018                                                      | 9,451                       | 9,181          | 271                      | 2,077                          | 2,125          | 0                                     | 117            | 79                           | 45             | 0                                          | (131)                                        | XXX                                          |
| 5. 2019                                                      | 14,138                      | 14,236         | (98)                     | 904                            | 977            | 79                                    | 88             | 107                          | 93             | 24                                         | (67)                                         | XXX                                          |
| 6. 2020                                                      | 25,154                      | 24,525         | 629                      | 15,868                         | 15,571         | 214                                   | 326            | 2,679                        | 2,076          | 17                                         | 788                                          | XXX                                          |
| 7. 2021                                                      | 36,449                      | 35,664         | 785                      | 37,038                         | 36,874         | 115                                   | 86             | 2,098                        | 1,900          | 48                                         | 390                                          | XXX                                          |
| 8. 2022                                                      | 44,145                      | 42,595         | 1,549                    | 15,404                         | 15,014         | 220                                   | 214            | 778                          | 670            | 65                                         | 504                                          | XXX                                          |
| 9. 2023                                                      | 64,326                      | 62,101         | 2,225                    | 9,493                          | 9,129          | 536                                   | 530            | 604                          | 551            | 95                                         | 424                                          | XXX                                          |
| 10. 2024                                                     | 69,612                      | 67,581         | 2,031                    | 11,213                         | 10,795         | 623                                   | 652            | 811                          | 736            | 120                                        | 465                                          | XXX                                          |
| 11. 2025                                                     | 49,803                      | 48,924         | 879                      | 6,303                          | 6,154          | 302                                   | 297            | 414                          | 304            | 64                                         | 264                                          | XXX                                          |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 103,195                        | 101,010        | 2,066                                 | 2,294          | 8,163                        | 6,893          | 433                                        | 3,227                                        | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid |                    |             |                    | Defense and Cost Containment Unpaid |                    |             |                    | Adjusting and Other Unpaid |                                     | 23                                   | 24                                              | 25  |
|--------------------------------------------------------------|---------------|--------------------|-------------|--------------------|-------------------------------------|--------------------|-------------|--------------------|----------------------------|-------------------------------------|--------------------------------------|-------------------------------------------------|-----|
|                                                              | Case Basis    |                    | Bulk + IBNR |                    | Case Basis                          |                    | Bulk + IBNR |                    | 21                         | 22                                  |                                      |                                                 |     |
|                                                              | 13            | 14                 | 15          | 16                 | 17                                  | 18                 | 19          | 20                 |                            |                                     |                                      |                                                 |     |
|                                                              |               |                    |             |                    |                                     |                    |             |                    |                            |                                     |                                      |                                                 |     |
| Direct and Assumed                                           | Ceded         | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                               | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                      | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |     |
| 1. Prior                                                     | 0             | 0                  | 2           | 2                  | 0                                   | 0                  | 1           | 1                  | 0                          | 0                                   | 0                                    | 0                                               | 1   |
| 2. 2016                                                      | 0             | 0                  | 7           | 3                  | 0                                   | 0                  | 2           | 1                  | 0                          | 0                                   | 0                                    | 6                                               | 2   |
| 3. 2017                                                      | 0             | 0                  | 48          | 36                 | 0                                   | 0                  | 16          | 12                 | 2                          | 0                                   | 0                                    | 18                                              | 0   |
| 4. 2018                                                      | 0             | 0                  | 3           | 3                  | 0                                   | 0                  | 1           | 1                  | 0                          | 0                                   | 0                                    | 0                                               | 1   |
| 5. 2019                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               | 13  |
| 6. 2020                                                      | 4,366         | 3,677              | 10,293      | 8,401              | 6                                   | 6                  | 3,429       | 2,799              | 482                        | 196                                 | 0                                    | 3,497                                           | 13  |
| 7. 2021                                                      | 1,316         | 1,318              | 3,221       | 3,097              | 3                                   | 3                  | 1,074       | 1,032              | 180                        | 52                                  | 0                                    | 292                                             | 6   |
| 8. 2022                                                      | 0             | 0                  | 1,124       | 1,010              | 1                                   | 1                  | 345         | 307                | 40                         | 9                                   | 0                                    | 182                                             | 0   |
| 9. 2023                                                      | 246           | 247                | 5,856       | 5,688              | 82                                  | 82                 | 1,557       | 1,501              | 240                        | 130                                 | 0                                    | 333                                             | 13  |
| 10. 2024                                                     | 395           | 389                | 12,886      | 12,686             | 114                                 | 111                | 3,240       | 3,176              | 597                        | 361                                 | 0                                    | 508                                             | 101 |
| 11. 2025                                                     | 1,036         | 1,022              | 10,245      | 10,088             | 119                                 | 118                | 2,679       | 2,636              | 212                        | 212                                 | 0                                    | 214                                             | 29  |
| 12. Totals                                                   | 7,358         | 6,653              | 43,686      | 41,014             | 323                                 | 320                | 12,343      | 11,466             | 1,753                      | 961                                 | 0                                    | 5,049                                           | 178 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |        |       | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |          | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|--------|-------|-------------------------------------------------------------|---------|----------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27     | 28    | 29                                                          | 30      | 31       | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded  | Net   | Direct and Assumed                                          | Ceded   | Net      | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |        |       |                                                             |         |          |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX    | XXX   | XXX                                                         | XXX     | XXX      | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 3,433                                   | 3,122  | 310   | 42.277                                                      | 40.463  | 77.049   | 0                   | 0            | 55.000                                         | 4                                         | 1                    |
| 3. 2017                                                      | 2,103                                   | 1,801  | 303   | 24.049                                                      | 21.453  | 85.938   | 0                   | 0            | 55.000                                         | 13                                        | 6                    |
| 4. 2018                                                      | 2,160                                   | 2,291  | (131) | 22.858                                                      | 24.958  | (48.374) | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 1,091                                   | 1,158  | (67)  | 7.714                                                       | 8.132   | 68.539   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 37,337                                  | 33,052 | 4,285 | 148.434                                                     | 134.772 | 680.944  | 0                   | 0            | 55.000                                         | 2,581                                     | 916                  |
| 7. 2021                                                      | 45,044                                  | 44,362 | 681   | 123.580                                                     | 124.391 | 86.765   | 0                   | 0            | 55.000                                         | 122                                       | 170                  |
| 8. 2022                                                      | 17,912                                  | 17,226 | 686   | 40.575                                                      | 40.441  | 44.267   | 0                   | 0            | 55.000                                         | 114                                       | 68                   |
| 9. 2023                                                      | 18,615                                  | 17,858 | 757   | 28.938                                                      | 28.756  | 34.009   | 0                   | 0            | 55.000                                         | 167                                       | 166                  |
| 10. 2024                                                     | 29,880                                  | 28,907 | 973   | 42.924                                                      | 42.774  | 47.914   | 0                   | 0            | 55.000                                         | 205                                       | 303                  |
| 11. 2025                                                     | 21,309                                  | 20,831 | 478   | 42.787                                                      | 42.579  | 54.346   | 0                   | 0            | 55.000                                         | 171                                       | 43                   |
| 12. Totals                                                   | XXX                                     | XXX    | XXX   | XXX                                                         | XXX     | XXX      | 0                   | 0            | XXX                                            | 3,376                                     | 1,673                |

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                          |
| 2. 2016                                                      | 2,346                       | 2,251          | 96                       | 1,724                          | 1,670          | 79                                    | 74             | 85                           | 80             | 109                                        | 64                                           | 0                                            |
| 3. 2017                                                      | 3,790                       | 3,615          | 175                      | 2,028                          | 1,945          | 57                                    | 51             | 102                          | 97             | 204                                        | 94                                           | 0                                            |
| 4. 2018                                                      | 4,280                       | 4,088          | 191                      | 1,977                          | 1,878          | 119                                   | 94             | 152                          | 144            | 337                                        | 131                                          | 3                                            |
| 5. 2019                                                      | 4,314                       | 4,173          | 141                      | 1,667                          | 1,642          | 163                                   | 163            | 188                          | 181            | 199                                        | 32                                           | 7                                            |
| 6. 2020                                                      | 6,739                       | 6,475          | 265                      | 3,200                          | 3,131          | 191                                   | 198            | 377                          | 352            | 499                                        | 87                                           | 479                                          |
| 7. 2021                                                      | 10,674                      | 10,014         | 659                      | 6,839                          | 6,379          | 157                                   | 175            | 567                          | 427            | 793                                        | 582                                          | 627                                          |
| 8. 2022                                                      | 11,315                      | 9,144          | 2,171                    | 7,727                          | 6,283          | 187                                   | 155            | 563                          | 359            | 757                                        | 1,680                                        | 531                                          |
| 9. 2023                                                      | 12,704                      | 9,690          | 3,015                    | 9,553                          | 7,581          | 381                                   | 331            | 377                          | 235            | 936                                        | 2,164                                        | 626                                          |
| 10. 2024                                                     | 14,284                      | 10,654         | 3,630                    | 9,402                          | 6,999          | 427                                   | 334            | 426                          | 272            | 1,093                                      | 2,650                                        | 782                                          |
| 11. 2025                                                     | 7,622                       | 6,101          | 1,521                    | 3,053                          | 2,472          | 175                                   | 151            | 111                          | 87             | 255                                        | 629                                          | 339                                          |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 47,170                         | 39,981         | 1,937                                 | 1,726          | 2,948                        | 2,234          | 5,183                                      | 8,114                                        | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid |                    |             |                    | Defense and Cost Containment Unpaid |                    |             |                    | Adjusting and Other Unpaid |                                     | 23                                   | 24                                              | 25 |
|--------------------------------------------------------------|---------------|--------------------|-------------|--------------------|-------------------------------------|--------------------|-------------|--------------------|----------------------------|-------------------------------------|--------------------------------------|-------------------------------------------------|----|
|                                                              | Case Basis    |                    | Bulk + IBNR |                    | Case Basis                          |                    | Bulk + IBNR |                    | 21                         | 22                                  |                                      |                                                 |    |
|                                                              | 13            | 14                 | 15          | 16                 | 17                                  | 18                 | 19          | 20                 |                            |                                     |                                      |                                                 |    |
|                                                              |               |                    |             |                    |                                     |                    |             |                    |                            |                                     |                                      |                                                 |    |
| Direct and Assumed                                           | Ceded         | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                               | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                      | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |    |
| 1. Prior                                                     | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 2. 2016                                                      | 0             | 0                  | (6)         | (4)                | 0                                   | 0                  | (1)         | (1)                | (1)                        | 0                                   | 0                                    | (3)                                             |    |
| 3. 2017                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 4. 2018                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 5. 2019                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 2                          | 1                                   | 0                                    | 1                                               |    |
| 6. 2020                                                      | 0             | 0                  | 13          | 12                 | 0                                   | 0                  | 2           | 2                  | 4                          | 3                                   | 0                                    | 2                                               |    |
| 7. 2021                                                      | 0             | 0                  | 0           | 0                  | 0                                   | 0                  | 0           | 0                  | 0                          | 0                                   | 0                                    | 0                                               |    |
| 8. 2022                                                      | 63            | 63                 | 9           | 9                  | 62                                  | 62                 | 2           | 2                  | 1                          | 1                                   | 0                                    | 0                                               |    |
| 9. 2023                                                      | 395           | 394                | 153         | 146                | 141                                 | 141                | 27          | 26                 | 15                         | 13                                  | 0                                    | 10                                              |    |
| 10. 2024                                                     | 388           | 381                | 364         | 302                | 100                                 | 100                | 64          | 53                 | 25                         | 15                                  | 0                                    | 90                                              |    |
| 11. 2025                                                     | 861           | 821                | 1,697       | 1,278              | 180                                 | 177                | 300         | 226                | 159                        | 123                                 | 0                                    | 573                                             |    |
| 12. Totals                                                   | 1,707         | 1,660              | 2,230       | 1,743              | 483                                 | 480                | 394         | 308                | 205                        | 156                                 | 0                                    | 672                                             |    |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |       | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |        |        | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-------|-------------------------------------------------------------|--------|--------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28    | 29                                                          | 30     | 31     | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net   | Direct and Assumed                                          | Ceded  | Net    | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |       |                                                             |        |        |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX   | XXX                                                         | XXX    | XXX    | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 1,880                                   | 1,819 | 62    | 80.145                                                      | 80.816 | 64.368 | 0                   | 0            | 55.000                                         | (2)                                       | (1)                  |
| 3. 2017                                                      | 2,187                                   | 2,093 | 94    | 57.707                                                      | 57.912 | 53.459 | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 2,247                                   | 2,116 | 131   | 52.513                                                      | 51.756 | 68.678 | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 2,020                                   | 1,987 | 33    | 46.832                                                      | 47.621 | 23.438 | 0                   | 0            | 55.000                                         | 0                                         | 1                    |
| 6. 2020                                                      | 3,788                                   | 3,699 | 89    | 56.207                                                      | 57.127 | 33.680 | 0                   | 0            | 55.000                                         | 1                                         | 1                    |
| 7. 2021                                                      | 7,563                                   | 6,981 | 582   | 70.856                                                      | 69.711 | 88.240 | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 8,614                                   | 6,933 | 1,680 | 76.124                                                      | 75.821 | 77.401 | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 11,042                                  | 8,868 | 2,174 | 86.913                                                      | 91.520 | 72.104 | 0                   | 0            | 55.000                                         | 7                                         | 3                    |
| 10. 2024                                                     | 11,197                                  | 8,457 | 2,740 | 78.387                                                      | 79.382 | 75.470 | 0                   | 0            | 55.000                                         | 68                                        | 21                   |
| 11. 2025                                                     | 6,536                                   | 5,334 | 1,202 | 85.742                                                      | 87.425 | 78.995 | 0                   | 0            | 55.000                                         | 459                                       | 113                  |
| 12. Totals                                                   | XXX                                     | XXX   | XXX   | XXX                                                         | XXX    | XXX    | 0                   | 0            | XXX                                            | 534                                       | 138                  |

SCHEDULE P - PART 1K - FIDELITY/SURETY  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34            | Net Balance Sheet Reserves After Discount      |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|---------------|------------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           |               | Inter-Company Pooling Participation Percentage | 35                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense | Losses Unpaid |                                                | Loss Expenses Unpaid |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 213                         | 213            | 0                        | 270                            | 299            | 6                                     | 12             | 0                            | 0              | 0                                          | (35)                                         | XXX                                                    |
| 7. 2021                                                      | 4,377                       | 4,378          | (1)                      | 2,455                          | 2,455          | 24                                    | 29             | 0                            | 0              | 39                                         | (5)                                          | XXX                                                    |
| 8. 2022                                                      | 15,221                      | 15,221         | 0                        | 8,120                          | 8,120          | 41                                    | 41             | 0                            | 0              | 114                                        | 0                                            | XXX                                                    |
| 9. 2023                                                      | 17,186                      | 17,186         | 0                        | 7,086                          | 7,086          | 41                                    | 41             | 0                            | 0              | 123                                        | 0                                            | XXX                                                    |
| 10. 2024                                                     | 15,128                      | 15,128         | 0                        | 5,611                          | 5,611          | 40                                    | 40             | 0                            | 0              | 64                                         | 0                                            | XXX                                                    |
| 11. 2025                                                     | 16,234                      | 16,234         | 0                        | 4,662                          | 4,662          | 26                                    | 26             | 57                           | 0              | 25                                         | 57                                           | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 28,204                         | 28,233         | 179                                   | 189            | 57                           | 0              | 366                                        | 18                                           | XXX                                                    |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |     | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|----------------------------|-----|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22  |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                            |     |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |     |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 18                                                        |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 94                                                        |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 299                                                       |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0   | 0                                             | 0                                              | 244                                                       |
| 10. 2024                                                     | 0                  | 0     | 10                 | 10    | 0                                   | 0     | 2                  | 2     | 1                          | 1   | 0                                             | 0                                              | 212                                                       |
| 11. 2025                                                     | 97                 | 97    | 1,452              | 1,452 | 0                                   | 0     | 256                | 256   | 118                        | 118 | 0                                             | 0                                              | 151                                                       |
| 12. Totals                                                   | 97                 | 97    | 1,462              | 1,462 | 0                                   | 0     | 258                | 258   | 119                        | 119 | 0                                             | 0                                              | 1,018                                                     |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |      | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |         |         | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|------|-------------------------------------------------------------|---------|---------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28   | 29                                                          | 30      | 31      | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net  | Direct and Assumed                                          | Ceded   | Net     | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
| 1. Prior                                                     | XXX                                     | XXX   | XXX  | XXX                                                         | XXX     | XXX     | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0    | 0                                                           | 0       | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0    | 0                                                           | 0       | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0    | 0                                                           | 0       | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0    | 0                                                           | 0       | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 276                                     | 310   | (35) | 129.457                                                     | 145.736 | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 2,479                                   | 2,484 | (5)  | 56.640                                                      | 56.746  | 900.000 | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 8,161                                   | 8,161 | 0    | 53.617                                                      | 53.617  | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 7,127                                   | 7,127 | 0    | 41.470                                                      | 41.470  | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 10. 2024                                                     | 5,663                                   | 5,663 | 0    | 37.435                                                      | 37.435  | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 11. 2025                                                     | 6,669                                   | 6,612 | 57   | 41.083                                                      | 40.730  | 0       | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX  | XXX                                                         | XXX     | XXX     | 0                   | 0            | XXX                                            | 0                                         | 0                    |

SCHEDULE P - PART 1M - INTERNATIONAL  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |    | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|----------------------------|----|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22 |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                            |    |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |    |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                          | 0  | 0                                             | 0                                              | 0                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34            | Net Balance Sheet Reserves After Discount      |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|---------------|------------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           |               | Inter-Company Pooling Participation Percentage | 35                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense | Losses Unpaid |                                                | Loss Expenses Unpaid |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |

SCHEDULE P - PART 1N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |     |                                                             |       |     |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |

SCHEDULE P - PART 10 - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34            | Net Balance Sheet Reserves After Discount      |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|---------------|------------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           |               | Inter-Company Pooling Participation Percentage | 35                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense | Losses Unpaid |                                                | Loss Expenses Unpaid |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |

SCHEDULE P - PART 1P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | XXX                                                       |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34            | Net Balance Sheet Reserves After Discount      |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|---------------|------------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           |               | Inter-Company Pooling Participation Percentage | 35                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense | Losses Unpaid |                                                | Loss Expenses Unpaid |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000        | 0                                              | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX           | 0                                              | 0                    |

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 1,225                          | 0              | 1,052                                 | 0              | 155                          | 0              | 0                                          | 2,432                                        | XXX                                          |
| 2. 2016                                                      | 24,679                      | 17,466         | 7,213                    | 9,727                          | 5,678          | 5,865                                 | 3,659          | 1,369                        | 447            | 4                                          | 7,178                                        | 352                                          |
| 3. 2017                                                      | 25,152                      | 17,754         | 7,398                    | 9,737                          | 7,460          | 4,080                                 | 2,956          | 1,031                        | 234            | 39                                         | 4,199                                        | 339                                          |
| 4. 2018                                                      | 25,332                      | 17,917         | 7,415                    | 9,738                          | 9,093          | 5,866                                 | 5,542          | 1,460                        | 249            | 0                                          | 2,180                                        | 654                                          |
| 5. 2019                                                      | 29,833                      | 21,234         | 8,598                    | 9,444                          | 8,429          | 4,485                                 | 4,279          | 2,099                        | 109            | 0                                          | 3,210                                        | 979                                          |
| 6. 2020                                                      | 36,356                      | 25,733         | 10,622                   | 12,605                         | 8,538          | 6,016                                 | 4,068          | 2,786                        | 105            | 0                                          | 8,697                                        | 920                                          |
| 7. 2021                                                      | 42,725                      | 30,535         | 12,189                   | 8,498                          | 12,852         | 3,134                                 | 6,737          | 988                          | 38             | 0                                          | (7,007)                                      | 320                                          |
| 8. 2022                                                      | 47,340                      | 2,166          | 45,174                   | 3,644                          | 0              | 1,810                                 | 0              | 900                          | 1              | 0                                          | 6,353                                        | 274                                          |
| 9. 2023                                                      | 53,841                      | 7,254          | 46,587                   | 3,018                          | 104            | 658                                   | 67             | 691                          | 3              | 0                                          | 4,193                                        | 222                                          |
| 10. 2024                                                     | 55,240                      | 20,134         | 35,107                   | 989                            | 423            | 296                                   | 73             | 151                          | 2              | 0                                          | 938                                          | 174                                          |
| 11. 2025                                                     | 48,288                      | 19,540         | 28,748                   | 33                             | 10             | 12                                    | 6              | 47                           | 1              | 0                                          | 76                                           | 109                                          |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 68,659                         | 52,587         | 33,274                                | 27,386         | 11,677                       | 1,188          | 43                                         | 32,449                                       | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |        | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid |     | 23 | 24      | 25    |
|--------------------------------------------------------------|--------------------|-------|--------------------|--------|-------------------------------------|-------|--------------------|-------|----------------------------|-----|----|---------|-------|
|                                                              | Case Basis         |       | Bulk + IBNR        |        | Case Basis                          |       | Bulk + IBNR        |       | 21                         | 22  |    |         |       |
|                                                              | 13                 | 14    | 15                 | 16     | 17                                  | 18    | 19                 | 20    |                            |     |    |         |       |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded  | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                            |     |    |         |       |
| 1. Prior                                                     | 1,935              | 179   | 2,454              | 205    | 803                                 | 0     | 1,322              | 111   | 316                        | 0   | 0  | 6,335   | 37    |
| 2. 2016                                                      | 843                | 0     | 1,328              | 492    | 479                                 | 0     | 715                | 265   | 168                        | 0   | 0  | 2,775   | 26    |
| 3. 2017                                                      | 692                | 106   | 1,333              | 55     | 491                                 | 0     | 718                | 30    | 211                        | 0   | 0  | 3,254   | 35    |
| 4. 2018                                                      | 2,209              | 335   | 1,893              | 155    | 810                                 | 110   | 1,019              | 83    | 277                        | 2   | 0  | 5,524   | 91    |
| 5. 2019                                                      | 4,887              | 0     | 1,326              | 119    | 2,061                               | 0     | 714                | 64    | 348                        | 0   | 0  | 9,153   | 196   |
| 6. 2020                                                      | 6,273              | 0     | 3,538              | 116    | 2,446                               | 0     | 1,905              | 63    | 613                        | 0   | 0  | 14,597  | 303   |
| 7. 2021                                                      | 4,914              | 0     | 7,168              | 406    | 1,700                               | 0     | 3,859              | 219   | 849                        | 0   | 0  | 17,865  | 98    |
| 8. 2022                                                      | 3,507              | 0     | 10,196             | 507    | 2,235                               | 0     | 5,483              | 267   | 1,323                      | 2   | 0  | 21,969  | 105   |
| 9. 2023                                                      | 3,471              | 315   | 13,900             | 1,744  | 983                                 | 79    | 7,309              | 795   | 1,355                      | 24  | 0  | 24,061  | 76    |
| 10. 2024                                                     | 838                | 202   | 18,991             | 6,463  | 329                                 | 74    | 9,789              | 3,119 | 1,859                      | 51  | 0  | 21,898  | 85    |
| 11. 2025                                                     | 669                | 196   | 17,707             | 7,256  | 236                                 | 71    | 9,324              | 3,734 | 1,791                      | 38  | 0  | 18,433  | 59    |
| 12. Totals                                                   | 30,240             | 1,334 | 79,833             | 17,516 | 12,574                              | 334   | 42,158             | 8,749 | 9,109                      | 116 | 0  | 145,865 | 1,111 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |        |        | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |        |         | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|--------|--------|-------------------------------------------------------------|--------|---------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27     | 28     | 29                                                          | 30     | 31      | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded  | Net    | Direct and Assumed                                          | Ceded  | Net     | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |        |        |                                                             |        |         |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX    | XXX    | XXX                                                         | XXX    | XXX     | 0                   | 0            | XXX                                            | 4,006                                     | 2,330                |
| 2. 2016                                                      | 20,493                                  | 10,540 | 9,953  | 83.038                                                      | 60.346 | 137.990 | 0                   | 0            | 55.000                                         | 1,679                                     | 1,096                |
| 3. 2017                                                      | 18,294                                  | 10,840 | 7,454  | 72.733                                                      | 61.056 | 100.758 | 0                   | 0            | 55.000                                         | 1,865                                     | 1,390                |
| 4. 2018                                                      | 23,272                                  | 15,568 | 7,704  | 91.867                                                      | 86.890 | 103.894 | 0                   | 0            | 55.000                                         | 3,613                                     | 1,911                |
| 5. 2019                                                      | 25,364                                  | 13,001 | 12,363 | 85.021                                                      | 61.226 | 143.786 | 0                   | 0            | 55.000                                         | 6,093                                     | 3,059                |
| 6. 2020                                                      | 36,183                                  | 12,890 | 23,294 | 99.526                                                      | 50.090 | 219.293 | 0                   | 0            | 55.000                                         | 9,695                                     | 4,902                |
| 7. 2021                                                      | 31,111                                  | 20,253 | 10,858 | 72.817                                                      | 66.325 | 89.080  | 0                   | 0            | 55.000                                         | 11,675                                    | 6,190                |
| 8. 2022                                                      | 29,098                                  | 776    | 28,322 | 61.465                                                      | 35.805 | 62.696  | 0                   | 0            | 55.000                                         | 13,197                                    | 8,773                |
| 9. 2023                                                      | 31,385                                  | 3,130  | 28,255 | 58.291                                                      | 43.150 | 60.649  | 0                   | 0            | 55.000                                         | 15,312                                    | 8,749                |
| 10. 2024                                                     | 33,244                                  | 10,407 | 22,837 | 60.180                                                      | 51.690 | 65.049  | 0                   | 0            | 55.000                                         | 13,164                                    | 8,735                |
| 11. 2025                                                     | 29,819                                  | 11,310 | 18,509 | 61.752                                                      | 57.883 | 64.382  | 0                   | 0            | 55.000                                         | 10,925                                    | 7,508                |
| 12. Totals                                                   | XXX                                     | XXX    | XXX    | XXX                                                         | XXX    | XXX     | 0                   | 0            | XXX                                            | 91,223                                    | 54,642               |

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12                                           |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|----------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) | Number of Claims Reported Direct and Assumed |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                              |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                              |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 78             | 0                                     | 35             | 2                            | 1              | 0                                          | (112)                                        | XXX                                          |
| 2. 2016                                                      | 5,326                       | 3,812          | 1,514                    | 505                            | 369            | 175                                   | 132            | 36                           | 12             | 0                                          | 204                                          | 14                                           |
| 3. 2017                                                      | 5,514                       | 3,881          | 1,634                    | 186                            | 152            | 45                                    | 45             | 41                           | 19             | 0                                          | 56                                           | 17                                           |
| 4. 2018                                                      | 6,436                       | 4,770          | 1,665                    | 635                            | 209            | 100                                   | 83             | 64                           | 32             | 0                                          | 475                                          | 17                                           |
| 5. 2019                                                      | 8,152                       | 6,764          | 1,387                    | 587                            | 310            | 272                                   | 89             | 48                           | 17             | 0                                          | 492                                          | 15                                           |
| 6. 2020                                                      | 11,348                      | 8,979          | 2,369                    | 1,631                          | 356            | 78                                    | 189            | 46                           | 8              | 0                                          | 1,201                                        | 20                                           |
| 7. 2021                                                      | 13,580                      | 10,363         | 3,218                    | 20                             | 789            | 85                                    | 536            | 75                           | 3              | 0                                          | (1,147)                                      | 26                                           |
| 8. 2022                                                      | 12,202                      | 4,864          | 7,338                    | 0                              | 0              | 188                                   | 0              | 191                          | 0              | 0                                          | 380                                          | 32                                           |
| 9. 2023                                                      | 10,443                      | 3,852          | 6,591                    | 435                            | 18             | 106                                   | 7              | 96                           | 1              | 0                                          | 612                                          | 43                                           |
| 10. 2024                                                     | 8,622                       | 4,266          | 4,357                    | 56                             | 18             | 21                                    | 7              | 76                           | 12             | 0                                          | 118                                          | 7                                            |
| 11. 2025                                                     | 7,603                       | 4,132          | 3,471                    | 7                              | 2              | 8                                     | 3              | 81                           | 4              | 0                                          | 87                                           | 15                                           |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 4,062                          | 2,302          | 1,078                                 | 1,125          | 757                          | 107            | 0                                          | 2,363                                        | XXX                                          |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid |                    |             |                    | Defense and Cost Containment Unpaid |                    |             |                    | Adjusting and Other Unpaid |                                     | 23                                   | 24                                              | 25 |
|--------------------------------------------------------------|---------------|--------------------|-------------|--------------------|-------------------------------------|--------------------|-------------|--------------------|----------------------------|-------------------------------------|--------------------------------------|-------------------------------------------------|----|
|                                                              | Case Basis    |                    | Bulk + IBNR |                    | Case Basis                          |                    | Bulk + IBNR |                    | 21                         | 22                                  |                                      |                                                 |    |
|                                                              | 13            | 14                 | 15          | 16                 | 17                                  | 18                 | 19          | 20                 |                            |                                     |                                      |                                                 |    |
|                                                              |               |                    |             |                    |                                     |                    |             |                    |                            |                                     |                                      |                                                 |    |
| Direct and Assumed                                           | Ceded         | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                               | Direct and Assumed | Ceded       | Direct and Assumed | Ceded                      | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |    |
| 1. Prior                                                     | 0             | 0                  | 5           | 1                  | 0                                   | 0                  | 3           | 0                  | 2                          | 0                                   | 0                                    | 9                                               | 1  |
| 2. 2016                                                      | 0             | 0                  | 4           | 0                  | 0                                   | 0                  | 3           | 0                  | 1                          | 0                                   | 0                                    | 8                                               | 0  |
| 3. 2017                                                      | 0             | 0                  | 3           | 0                  | 0                                   | 0                  | 2           | 0                  | 1                          | 0                                   | 0                                    | 6                                               | 0  |
| 4. 2018                                                      | 0             | 0                  | 16          | 0                  | 0                                   | 0                  | 10          | 0                  | 2                          | 0                                   | 0                                    | 28                                              | 0  |
| 5. 2019                                                      | 0             | 0                  | 26          | 26                 | 0                                   | 0                  | 18          | 18                 | 24                         | 0                                   | 0                                    | 24                                              | 1  |
| 6. 2020                                                      | 0             | 0                  | 399         | 17                 | 0                                   | 0                  | 266         | 11                 | 2                          | 0                                   | 0                                    | 640                                             | 0  |
| 7. 2021                                                      | 0             | 0                  | 10          | 1                  | 0                                   | 0                  | 7           | 1                  | 1                          | 0                                   | 0                                    | 16                                              | 1  |
| 8. 2022                                                      | 28            | 0                  | 19          | 11                 | 24                                  | 0                  | 13          | 7                  | 16                         | 0                                   | 0                                    | 81                                              | 1  |
| 9. 2023                                                      | 3             | 1                  | 195         | 28                 | 83                                  | 3                  | 130         | 19                 | 42                         | 0                                   | 0                                    | 403                                             | 10 |
| 10. 2024                                                     | 79            | 18                 | 1,054       | 475                | 50                                  | 14                 | 703         | 316                | 134                        | 4                                   | 0                                    | 1,193                                           | 0  |
| 11. 2025                                                     | 98            | 30                 | 1,507       | 809                | 66                                  | 20                 | 1,004       | 539                | 114                        | 14                                  | 0                                    | 1,378                                           | 0  |
| 12. Totals                                                   | 208           | 49                 | 3,240       | 1,367              | 222                                 | 37                 | 2,159       | 910                | 337                        | 18                                  | 0                                    | 3,785                                           | 14 |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |         | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |        |          | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|---------|-------------------------------------------------------------|--------|----------|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28      | 29                                                          | 30     | 31       | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net     | Direct and Assumed                                          | Ceded  | Net      | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |         |                                                             |        |          |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX     | XXX                                                         | XXX    | XXX      | 0                   | 0            | XXX                                            | 4                                         | 5                    |
| 2. 2016                                                      | 724                                     | 513   | 211     | 13.591                                                      | 13.449 | 13.948   | 0                   | 0            | 55.000                                         | 4                                         | 3                    |
| 3. 2017                                                      | 278                                     | 216   | 62      | 5.037                                                       | 5.570  | 3.771    | 0                   | 0            | 55.000                                         | 3                                         | 3                    |
| 4. 2018                                                      | 827                                     | 324   | 503     | 12.845                                                      | 6.791  | 30.185   | 0                   | 0            | 55.000                                         | 16                                        | 12                   |
| 5. 2019                                                      | 975                                     | 459   | 516     | 11.963                                                      | 6.789  | 37.193   | 0                   | 0            | 55.000                                         | 0                                         | 24                   |
| 6. 2020                                                      | 2,422                                   | 581   | 1,841   | 21.341                                                      | 6.469  | 77.711   | 0                   | 0            | 55.000                                         | 383                                       | 257                  |
| 7. 2021                                                      | 199                                     | 1,330 | (1,131) | 1.462                                                       | 12.834 | (35.162) | 0                   | 0            | 55.000                                         | 9                                         | 7                    |
| 8. 2022                                                      | 479                                     | 18    | 460     | 3.921                                                       | 0.373  | 6.273    | 0                   | 0            | 55.000                                         | 36                                        | 45                   |
| 9. 2023                                                      | 1,090                                   | 75    | 1,015   | 10.439                                                      | 1.956  | 15.396   | 0                   | 0            | 55.000                                         | 169                                       | 234                  |
| 10. 2024                                                     | 2,173                                   | 862   | 1,311   | 25.203                                                      | 20.217 | 30.085   | 0                   | 0            | 55.000                                         | 640                                       | 553                  |
| 11. 2025                                                     | 2,886                                   | 1,421 | 1,465   | 37.956                                                      | 34.394 | 42.196   | 0                   | 0            | 55.000                                         | 767                                       | 611                  |
| 12. Totals                                                   | XXX                                     | XXX   | XXX     | XXX                                                         | XXX    | XXX      | 0                   | 0            | XXX                                            | 2,032                                     | 1,753                |

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | (32)                           | (23)           | 0                                     | 0              | 0                            | 0              | 0                                          | (9)                                          | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 26                           | 18             | 0                                          | 8                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | (32)                           | (23)           | 0                                     | 0              | 26                           | 18             | 0                                          | (2)                                          | XXX                                                    |

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |     |                                                             |       |     |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | (32)                                    | (23)  | (9) | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 26                                      | 18    | 8   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |

SCHEDULE P - PART 1T - WARRANTY  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | 0                                                      |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |     |                                                             |       |     |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |

SCHEDULE P - PART 1U - PET INSURANCE PLANS  
(\$000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned             |                |                          | Loss and Loss Expense Payments |                |                                       |                |                              |                |                                            |                                              | 12<br><br>Number of Claims Reported Direct and Assumed |
|--------------------------------------------------------------|-----------------------------|----------------|--------------------------|--------------------------------|----------------|---------------------------------------|----------------|------------------------------|----------------|--------------------------------------------|----------------------------------------------|--------------------------------------------------------|
|                                                              | 1<br><br>Direct and Assumed | 2<br><br>Ceded | 3<br><br>Net (Cols. 1-2) | Loss Payments                  |                | Defense and Cost Containment Payments |                | Adjusting and Other Payments |                | 10<br><br>Salvage and Subrogation Received | 11<br><br>Total Net Paid (Cols. 4-5+6-7+8-9) |                                                        |
|                                                              |                             |                |                          | 4<br><br>Direct and Assumed    | 5<br><br>Ceded | 6<br><br>Direct and Assumed           | 7<br><br>Ceded | 8<br><br>Direct and Assumed  | 9<br><br>Ceded |                                            |                                              |                                                        |
|                                                              |                             |                |                          |                                |                |                                       |                |                              |                |                                            |                                              |                                                        |
| 1. Prior                                                     | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 2. 2016                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 3. 2017                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 4. 2018                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 5. 2019                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 6. 2020                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 7. 2021                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 8. 2022                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 9. 2023                                                      | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 10. 2024                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 11. 2025                                                     | 0                           | 0              | 0                        | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |
| 12. Totals                                                   | XXX                         | XXX            | XXX                      | 0                              | 0              | 0                                     | 0              | 0                            | 0              | 0                                          | 0                                            | XXX                                                    |

NONE

| Years in Which Premiums Were Earned and Losses Were Incurred | Losses Unpaid      |       |                    |       | Defense and Cost Containment Unpaid |       |                    |       | Adjusting and Other Unpaid   |                 | 23<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|--------------------------------------------------------------|--------------------|-------|--------------------|-------|-------------------------------------|-------|--------------------|-------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|                                                              | Case Basis         |       | Bulk + IBNR        |       | Case Basis                          |       | Bulk + IBNR        |       | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|                                                              | 13                 | 14    | 15                 | 16    | 17                                  | 18    | 19                 | 20    |                              |                 |                                               |                                                |                                                           |
|                                                              | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed                  | Ceded | Direct and Assumed | Ceded |                              |                 |                                               |                                                |                                                           |
| 1. Prior                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 2. 2016                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 3. 2017                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 4. 2018                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 5. 2019                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 6. 2020                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 7. 2021                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 8. 2022                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 9. 2023                                                      | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 10. 2024                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 11. 2025                                                     | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |
| 12. Totals                                                   | 0                  | 0     | 0                  | 0     | 0                                   | 0     | 0                  | 0     | 0                            | 0               | 0                                             | 0                                              | 0                                                         |

| Years in Which Premiums Were Earned and Losses Were Incurred | Total Losses and Loss Expenses Incurred |       |     | Loss and Loss Expense Percentage (Incurred/Premiums Earned) |       |     | Nontabular Discount |              | 34                                             | Net Balance Sheet Reserves After Discount |                      |
|--------------------------------------------------------------|-----------------------------------------|-------|-----|-------------------------------------------------------------|-------|-----|---------------------|--------------|------------------------------------------------|-------------------------------------------|----------------------|
|                                                              | 26                                      | 27    | 28  | 29                                                          | 30    | 31  | 32                  | 33           | Inter-Company Pooling Participation Percentage | 35                                        | 36                   |
|                                                              | Direct and Assumed                      | Ceded | Net | Direct and Assumed                                          | Ceded | Net | Loss                | Loss Expense |                                                | Losses Unpaid                             | Loss Expenses Unpaid |
|                                                              |                                         |       |     |                                                             |       |     |                     |              |                                                |                                           |                      |
| 1. Prior                                                     | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |
| 2. 2016                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 3. 2017                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 4. 2018                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 5. 2019                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 6. 2020                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 7. 2021                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 8. 2022                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 9. 2023                                                      | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 10. 2024                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 11. 2025                                                     | 0                                       | 0     | 0   | 0                                                           | 0     | 0   | 0                   | 0            | 55.000                                         | 0                                         | 0                    |
| 12. Totals                                                   | XXX                                     | XXX   | XXX | XXX                                                         | XXX   | XXX | 0                   | 0            | XXX                                            | 0                                         | 0                    |

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

NONE

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |       |       |       | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|-------|-------|-------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8     | 9     | 10    | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023  | 2024  | 2025  | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 12   | 1    | 1    | (8)  | 6    | 1    | 1     | 1     | 1     | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 29   | 47   | 0    | 0     | 0     | 0     | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 12   | 35   | 0    | 0     | 0     | 0     | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 114  | 115  | 64   | 65   | 76   | 55    | 59    | 74    | 15          | 19       |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 626  | 549  | 720  | 877  | 900   | 863   | 958   | 95          | 58       |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 646  | 568  | 999  | 1,057 | 1,053 | 1,076 | 23          | 20       |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 666  | 917  | 1,130 | 1,148 | 1,249 | 101         | 119      |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 470  | 531   | 604   | 578   | (26)        | 47       |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 1     | 2     | 6     | 3           | 5        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 0     | 0     | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 0     | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 210         | 267      |

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |        |        |        |        | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-------------|----------|
|                                        | 1                                                                                                  | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | 11          | 12       |
|                                        | 2016                                                                                               | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   | One Year    | Two Year |
| 1. Prior                               | 3,318                                                                                              | 4,571  | 4,786  | 4,605  | 4,870  | 5,041  | 5,002  | 5,108  | 5,002  | 5,052  | 50          | (56)     |
| 2. 2016                                | 10,160                                                                                             | 16,764 | 19,751 | 23,016 | 24,577 | 25,908 | 25,422 | 26,259 | 25,854 | 25,955 | 101         | (305)    |
| 3. 2017                                | XXX                                                                                                | 30,682 | 31,371 | 41,838 | 48,987 | 55,429 | 61,307 | 66,209 | 66,401 | 65,434 | (967)       | (775)    |
| 4. 2018                                | XXX                                                                                                | XXX    | 38,039 | 33,199 | 41,208 | 53,092 | 62,291 | 72,190 | 72,128 | 71,165 | (963)       | (1,026)  |
| 5. 2019                                | XXX                                                                                                | XXX    | XXX    | 38,994 | 34,581 | 52,347 | 67,334 | 90,328 | 94,449 | 92,418 | (2,031)     | 2,089    |
| 6. 2020                                | XXX                                                                                                | XXX    | XXX    | XXX    | 4,121  | 2,745  | 4,106  | 7,811  | 9,602  | 10,180 | 578         | 2,369    |
| 7. 2021                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | 4,965  | 3,643  | 4,191  | 5,697  | 5,990  | 293         | 1,799    |
| 8. 2022                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | 20,813 | 17,887 | 18,049 | 19,199 | 1,150       | 1,312    |
| 9. 2023                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 21,496 | 21,003 | 23,822 | 2,819       | 2,326    |
| 10. 2024                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 22,056 | 23,021 | 965         | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 17,801 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 1,993       | 7,734    |

SCHEDULE P - PART 2D - WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |        |        |        |        | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|--------|--------|--------|--------|-------------|----------|
|                                        | 1                                                                                                  | 2     | 3     | 4     | 5     | 6     | 7      | 8      | 9      | 10     | 11          | 12       |
|                                        | 2016                                                                                               | 2017  | 2018  | 2019  | 2020  | 2021  | 2022   | 2023   | 2024   | 2025   | One Year    | Two Year |
| 1. Prior                               | 5,049                                                                                              | 4,215 | 3,627 | 3,321 | 2,599 | 2,349 | 2,270  | 1,684  | 1,402  | 1,457  | 55          | (227)    |
| 2. 2016                                | 4,091                                                                                              | 4,247 | 3,855 | 3,331 | 2,994 | 2,858 | 2,724  | 2,553  | 2,507  | 2,450  | (57)        | (103)    |
| 3. 2017                                | XXX                                                                                                | 6,306 | 5,894 | 5,493 | 5,333 | 4,929 | 4,637  | 4,359  | 4,113  | 3,900  | (213)       | (459)    |
| 4. 2018                                | XXX                                                                                                | XXX   | 4,672 | 5,001 | 4,947 | 4,261 | 1,209  | 724    | 694    | 696    | 3           | (28)     |
| 5. 2019                                | XXX                                                                                                | XXX   | XXX   | 4,425 | 4,657 | 4,839 | 3,358  | 3,006  | 2,731  | 2,539  | (192)       | (467)    |
| 6. 2020                                | XXX                                                                                                | XXX   | XXX   | XXX   | 4,424 | 4,655 | 4,934  | 5,049  | 4,748  | 4,320  | (428)       | (729)    |
| 7. 2021                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | 4,294 | 6,109  | 6,228  | 5,574  | 4,865  | (709)       | (1,362)  |
| 8. 2022                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | 13,863 | 13,695 | 13,109 | 12,572 | (537)       | (1,123)  |
| 9. 2023                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | 16,732 | 17,962 | 17,931 | (32)        | 1,198    |
| 10. 2024                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | 8,440  | 6,971  | (1,469)     | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | 65     | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | (3,580)     | (3,299)  |

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |       |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|-------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4     | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019  | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 29                                                                                                 | 24   | 36   | 37    | 35   | 52   | 39   | 39   | 40   | 39   | (2)         | 0        |
| 2. 2016                                | 13                                                                                                 | 13   | 57   | 60    | 81   | 74   | 39   | 37   | 37   | 37   | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 26   | 33   | 51    | 52   | 56   | 48   | 46   | 46   | 46   | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 10   | 8     | 13   | 23   | 51   | 49   | 43   | 43   | 0           | (6)      |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | (165) | (1)  | (2)  | 16   | 16   | 16   | 16   | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX   | 1    | 1    | (1)  | (1)  | (1)  | (1)  | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX   | XXX  | 12   | (24) | (24) | (24) | (24) | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX   | XXX  | XXX  | 0    | (1)  | (2)  | 0    | 2           | 1        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | 2    | 2    | 5    | 3           | 3        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | 6    | 6    | (1)         | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 3           | (3)      |

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |         |         |         |         | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|---------|---------|---------|---------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7       | 8       | 9       | 10      | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022    | 2023    | 2024    | 2025    | One Year    | Two Year |
| 1. Prior                               | 116                                                                                                | 87   | 52   | 43   | 43   | 43   | 26      | 26      | 14      | 13      | (1)         | (13)     |
| 2. 2016                                | 58                                                                                                 | 50   | 33   | 33   | 34   | 34   | 43      | 42      | 44      | 14      | (30)        | (29)     |
| 3. 2017                                | XXX                                                                                                | 61   | 57   | 41   | 33   | 25   | 2       | 2       | (2)     | (2)     | 0           | (3)      |
| 4. 2018                                | XXX                                                                                                | XXX  | 65   | 65   | 83   | 72   | (1,505) | (1,505) | (1,500) | (1,505) | (5)         | 1        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 68   | 66   | 60   | 33      | 72      | 350     | 344     | (6)         | 272      |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 28   | 28   | 8       | (7)     | (64)    | (64)    | 0           | (57)     |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 2    | 2       | 3       | (3)     | (3)     | (1)         | (7)      |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 2       | 2       | 46      | 1       | (45)        | (1)      |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | 26      | 26      | 23      | (3)         | (4)      |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | 33      | 41      | 8           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | XXX     | 51      | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | XXX     | XXX     | (83)        | 160      |

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |       |       |       |       | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------------|----------|
|                                        | 1                                                                                                  | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    | 11          | 12       |
|                                        | 2016                                                                                               | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  | One Year    | Two Year |
| 1. Prior                               | 1,163                                                                                              | 1,273 | 1,421 | 1,429 | 1,549 | 1,549 | 1,535 | 1,398 | 1,281 | 1,263 | (18)        | (134)    |
| 2. 2016                                | 918                                                                                                | 1,111 | 1,093 | 1,146 | 1,146 | 1,121 | 1,102 | 1,068 | 1,051 | 1,038 | (13)        | (30)     |
| 3. 2017                                | XXX                                                                                                | 1,079 | 1,742 | 1,988 | 1,981 | 1,972 | 1,964 | 1,827 | 1,691 | 1,654 | (37)        | (173)    |
| 4. 2018                                | XXX                                                                                                | XXX   | 1,858 | 2,524 | 2,995 | 2,954 | 3,117 | 2,760 | 2,446 | 2,371 | (75)        | (389)    |
| 5. 2019                                | XXX                                                                                                | XXX   | XXX   | 1,673 | 2,641 | 2,682 | 1,527 | 1,721 | 1,391 | 1,476 | (85)        | (245)    |
| 6. 2020                                | XXX                                                                                                | XXX   | XXX   | XXX   | 1,705 | 1,802 | 1,756 | 2,554 | 2,791 | 2,736 | (55)        | 182      |
| 7. 2021                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | 2,065 | 1,982 | 1,246 | 1,590 | 1,537 | (53)        | 290      |
| 8. 2022                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | 6,872 | 4,482 | 3,951 | 4,177 | 226         | (305)    |
| 9. 2023                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 5,763 | 5,960 | 5,859 | (101)       | 96       |
| 10. 2024                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 3,590 | 3,625 | 35          | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 5,939 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | (6)         | (707)    |

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |       |       |       | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|-------|-------|-------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7     | 8     | 9     | 10    | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023  | 2024  | 2025  | One Year    | Two Year |
| 1. Prior                               | 1                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 1    | 1    | (1)   | (1)   | (1)   | (1)   | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 41   | 32   | (2)   | (57)  | (57)  | (58)  | (1)         | (1)      |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 224  | 280   | 278   | 318   | 313   | (5)         | 35       |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 1,480 | 2,061 | 2,462 | 2,331 | (131)       | 270      |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 1,196 | 1,398 | 1,590 | 192         | 394      |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 1,107 | 1,136 | 29          | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 1,218 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | 84          | 698      |

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |         |         |         |         | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|---------|---------|---------|---------|-------------|----------|
|                                        | 1                                                                                                  | 2      | 3      | 4      | 5      | 6      | 7       | 8       | 9       | 10      | 11          | 12       |
|                                        | 2016                                                                                               | 2017   | 2018   | 2019   | 2020   | 2021   | 2022    | 2023    | 2024    | 2025    | One Year    | Two Year |
| 1. Prior                               | 23,566                                                                                             | 24,482 | 24,815 | 24,936 | 25,570 | 26,170 | 26,849  | 31,258  | 30,868  | 31,412  | 545         | 155      |
| 2. 2016                                | 12,621                                                                                             | 11,594 | 11,777 | 11,897 | 11,969 | 12,986 | 13,517  | 15,530  | 16,409  | 17,252  | 843         | 1,723    |
| 3. 2017                                | XXX                                                                                                | 13,205 | 12,113 | 12,104 | 11,785 | 12,364 | 13,155  | 18,945  | 22,121  | 23,397  | 1,276       | 4,452    |
| 4. 2018                                | XXX                                                                                                | XXX    | 15,591 | 14,652 | 13,704 | 13,814 | 18,596  | 27,522  | 29,018  | 32,028  | 3,010       | 4,506    |
| 5. 2019                                | XXX                                                                                                | XXX    | XXX    | 21,948 | 20,142 | 19,428 | 18,612  | 27,799  | 35,917  | 38,860  | 2,943       | 11,061   |
| 6. 2020                                | XXX                                                                                                | XXX    | XXX    | XXX    | 25,615 | 22,744 | 22,155  | 32,172  | 44,987  | 49,276  | 4,289       | 17,104   |
| 7. 2021                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | 33,223 | 30,825  | 29,618  | 45,389  | 51,732  | 6,343       | 22,115   |
| 8. 2022                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | 126,720 | 115,514 | 132,542 | 142,938 | 10,397      | 27,424   |
| 9. 2023                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | 136,692 | 133,543 | 137,417 | 3,874       | 725      |
| 10. 2024                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | 153,056 | 149,331 | (3,725)     | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | XXX     | 150,526 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | XXX     | XXX     | 29,795      | 89,264   |

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |       |         |         |         | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|-------------|----------|
|                                        | 1                                                                                                  | 2     | 3     | 4     | 5     | 6     | 7     | 8       | 9       | 10      | 11          | 12       |
|                                        | 2016                                                                                               | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023    | 2024    | 2025    | One Year    | Two Year |
| 1. Prior                               | 2,660                                                                                              | 2,318 | 2,016 | 1,861 | 1,780 | 1,735 | 1,687 | 1,731   | 1,596   | 1,253   | (343)       | (478)    |
| 2. 2016                                | 1,593                                                                                              | 1,352 | 1,581 | 1,746 | 1,627 | 1,625 | 1,658 | 1,719   | 1,761   | 1,581   | (180)       | (138)    |
| 3. 2017                                | XXX                                                                                                | 1,484 | 1,209 | 1,167 | 1,347 | 1,301 | 1,206 | 1,285   | 1,316   | 1,279   | (37)        | (7)      |
| 4. 2018                                | XXX                                                                                                | XXX   | 1,822 | 1,291 | 899   | 890   | 527   | 699     | 514     | 476     | (38)        | (223)    |
| 5. 2019                                | XXX                                                                                                | XXX   | XXX   | 1,609 | 920   | 867   | 697   | 780     | 720     | 978     | 259         | 199      |
| 6. 2020                                | XXX                                                                                                | XXX   | XXX   | XXX   | 1,607 | 1,041 | (348) | (306)   | (728)   | (702)   | 25          | (396)    |
| 7. 2021                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | 1,964 | (700) | (2,028) | (3,069) | (3,189) | (120)       | (1,161)  |
| 8. 2022                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | 6,576 | 4,896   | 2,925   | 2,442   | (483)       | (2,454)  |
| 9. 2023                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 6,821   | 4,241   | 2,982   | (1,259)     | (3,839)  |
| 10. 2024                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | 5,092   | 4,419   | (674)       | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | XXX     | 4,488   | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | XXX     | XXX     | (2,850)     | (8,496)  |

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |       |       |       |       | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------------|----------|
|                                        | 1                                                                                                  | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    | 11          | 12       |
|                                        | 2016                                                                                               | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  | One Year    | Two Year |
| 1. Prior                               | 3,032                                                                                              | 3,032 | 3,032 | 3,032 | 3,032 | 3,031 | 3,030 | 3,031 | 3,031 | 3,028 | (3)         | (3)      |
| 2. 2016                                | 389                                                                                                | 339   | 341   | 341   | 340   | 338   | 274   | 274   | 274   | 273   | (1)         | (1)      |
| 3. 2017                                | XXX                                                                                                | 878   | 49    | 9     | 3     | 183   | 265   | 266   | 266   | 265   | (1)         | (1)      |
| 4. 2018                                | XXX                                                                                                | XXX   | 138   | 75    | 43    | 34    | (161) | (161) | (161) | (164) | (4)         | (4)      |
| 5. 2019                                | XXX                                                                                                | XXX   | XXX   | 171   | 40    | 41    | (74)  | (75)  | (76)  | (81)  | (5)         | (7)      |
| 6. 2020                                | XXX                                                                                                | XXX   | XXX   | XXX   | 893   | 1,077 | 673   | 1,689 | 3,448 | 3,396 | (52)        | 1,707    |
| 7. 2021                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | 1,316 | 864   | 743   | 412   | 355   | (57)        | (388)    |
| 8. 2022                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | 3,499 | 656   | 614   | 548   | (66)        | (108)    |
| 9. 2023                                | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 724   | 658   | 593   | (65)        | (131)    |
| 10. 2024                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 800   | 662   | (138)       | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 368   | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | (392)       | 1,065    |

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |       |       |       | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|-------|-------|-------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7     | 8     | 9     | 10    | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023  | 2024  | 2025  | One Year    | Two Year |
| 1. Prior                               | 144                                                                                                | 144  | 144  | 144  | 196  | 223  | 194   | 194   | 194   | 194   | 0           | 0        |
| 2. 2016                                | 80                                                                                                 | 57   | 59   | 59   | 59   | 65   | 59    | 59    | 59    | 57    | (2)         | (2)      |
| 3. 2017                                | XXX                                                                                                | 125  | 113  | 83   | 87   | 90   | 87    | 87    | 90    | 88    | (2)         | 1        |
| 4. 2018                                | XXX                                                                                                | XXX  | 155  | 104  | 99   | 98   | 122   | 122   | 124   | 124   | (1)         | 2        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 94   | 95   | 81   | 26    | 26    | 25    | 25    | 0           | (1)      |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 229  | 161  | 95    | 83    | 62    | 64    | 2           | (19)     |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 430  | 534   | 499   | 444   | 442   | (2)         | (57)     |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 1,491 | 1,546 | 1,477 | 1,476 | (2)         | (70)     |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 2,066 | 2,149 | 2,031 | (118)       | (35)     |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 2,531 | 2,576 | 45          | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 1,141 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | (79)        | (183)    |

SCHEDULE P - PART 2K - FIDELITY/SURETY

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

NONE

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 15   | 22   | (35) | (35) | (35) | (35) | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 3    | (5)  | (5)  | (5)  | (5)  | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 2M - INTERNATIONAL

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

NONE

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |        |        |        |        | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-------------|----------|
|                                        | 1                                                                                                  | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | 11          | 12       |
|                                        | 2016                                                                                               | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   | One Year    | Two Year |
| 1. Prior                               | 14,904                                                                                             | 15,681 | 17,527 | 17,029 | 17,040 | 18,123 | 18,808 | 18,604 | 23,877 | 24,593 | 717         | 5,990    |
| 2. 2016                                | 4,508                                                                                              | 4,043  | 3,960  | 3,878  | 3,795  | 3,960  | 4,001  | 4,963  | 7,713  | 8,863  | 1,150       | 3,900    |
| 3. 2017                                | XXX                                                                                                | 4,725  | 4,488  | 4,488  | 3,794  | 3,835  | 4,165  | 5,265  | 6,295  | 6,446  | 151         | 1,181    |
| 4. 2018                                | XXX                                                                                                | XXX    | 5,294  | 4,951  | 4,538  | 5,116  | 4,359  | 3,562  | 5,047  | 6,218  | 1,171       | 2,656    |
| 5. 2019                                | XXX                                                                                                | XXX    | XXX    | 6,373  | 5,528  | 5,446  | 5,167  | 4,727  | 8,192  | 10,025 | 1,833       | 5,298    |
| 6. 2020                                | XXX                                                                                                | XXX    | XXX    | XXX    | 6,697  | 5,407  | 5,407  | 6,726  | 13,078 | 19,999 | 6,921       | 13,273   |
| 7. 2021                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | 8,398  | 5,716  | 3,678  | 5,085  | 9,059  | 3,973       | 5,380    |
| 8. 2022                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | 28,975 | 24,897 | 24,445 | 26,101 | 1,657       | 1,205    |
| 9. 2023                                | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 31,172 | 24,945 | 26,236 | 1,290       | (4,936)  |
| 10. 2024                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 21,033 | 20,879 | (154)       | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 16,710 | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 18,708      | 33,945   |

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |      |      |      |      |       |         |         |         | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|-------|------|------|------|------|-------|---------|---------|---------|-------------|----------|
|                                        | 1                                                                                                  | 2     | 3    | 4    | 5    | 6    | 7     | 8       | 9       | 10      | 11          | 12       |
|                                        | 2016                                                                                               | 2017  | 2018 | 2019 | 2020 | 2021 | 2022  | 2023    | 2024    | 2025    | One Year    | Two Year |
| 1. Prior                               | 1,284                                                                                              | 1,266 | 849  | 441  | 385  | 384  | 357   | 263     | 243     | 120     | (123)       | (143)    |
| 2. 2016                                | 650                                                                                                | 461   | 378  | 288  | 246  | 213  | 213   | 200     | 199     | 186     | (12)        | (14)     |
| 3. 2017                                | XXX                                                                                                | 575   | 430  | 266  | 138  | 85   | 83    | 70      | 43      | 39      | (4)         | (31)     |
| 4. 2018                                | XXX                                                                                                | XXX   | 569  | 413  | 190  | 133  | (2)   | 487     | 484     | 469     | (15)        | (18)     |
| 5. 2019                                | XXX                                                                                                | XXX   | XXX  | 502  | 261  | 207  | 619   | 693     | 624     | 460     | (163)       | (233)    |
| 6. 2020                                | XXX                                                                                                | XXX   | XXX  | XXX  | 543  | 556  | 555   | 940     | 801     | 1,801   | 1,000       | 861      |
| 7. 2021                                | XXX                                                                                                | XXX   | XXX  | XXX  | XXX  | 730  | 62    | (1,017) | (1,087) | (1,205) | (118)       | (188)    |
| 8. 2022                                | XXX                                                                                                | XXX   | XXX  | XXX  | XXX  | XXX  | 2,004 | 767     | 220     | 253     | 33          | (514)    |
| 9. 2023                                | XXX                                                                                                | XXX   | XXX  | XXX  | XXX  | XXX  | XXX   | 1,962   | 1,193   | 877     | (316)       | (1,085)  |
| 10. 2024                               | XXX                                                                                                | XXX   | XXX  | XXX  | XXX  | XXX  | XXX   | XXX     | 1,642   | 1,115   | (527)       | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX   | XXX  | XXX  | XXX  | XXX  | XXX   | XXX     | XXX     | 1,288   | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX   | XXX  | XXX  | XXX  | XXX  | XXX   | XXX     | XXX     | XXX     | (244)       | (1,364)  |

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | (9)  | (9)  | (9)  | (9)  | (9)  | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 2T - WARRANTY

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 2U - PET INSURANCE PLANS

| Years in Which Losses<br>Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | DEVELOPMENT |          |
|----------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                        | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                        | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | One Year    | Two Year |
| 1. Prior                               | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 2. 2016                                | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 3. 2017                                | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 4. 2018                                | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 5. 2019                                | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 6. 2020                                | XXX                                                                                                | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 7. 2021                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0           | 0        |
| 8. 2022                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0           | 0        |
| 9. 2023                                | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0           | 0        |
| 10. 2024                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0           | XXX      |
| 11. 2025                               | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX         | XXX      |
| 12. Totals                             | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0           | 0        |

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 1                                            |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 2                                         | 1                                            |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 28                                        | 2                                            |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 15                                        | 3                                            |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 10                                        | 0                                            |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                                         | 0                                            |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                                         | 0                                            |

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |      |      |       | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|------|------|-------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7     | 8    | 9    | 10    | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023 | 2024 | 2025  |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 1    | 1    | 1    | 1    | 1     | 1    | 1    | 1     | 4                                         | 0                                            |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0     | 0    | 0    | 0     | 0                                         | 1                                            |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0     | 0    | 0    | 0     | 0                                         | 0                                            |
| 4. 2018                             | XXX                                                                                                       | XXX  | 6    | 35   | 54   | 73   | 138   | 21   | 31   | 31    | 270                                       | 373                                          |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 76   | 249  | 531  | 651   | 804  | 843  | 871   | 974                                       | 1,109                                        |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 103  | 326  | 469   | 888  | 948  | 1,016 | 941                                       | 607                                          |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 164  | (165) | 659  | 991  | 1,118 | 941                                       | 499                                          |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 184   | 340  | 485  | 540   | 168                                       | 101                                          |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 1    | 2    | 5     | 0                                         | 21                                           |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX  | 0    | 0     | 0                                         | 5                                            |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX  | XXX  | 0     | 0                                         | 3                                            |

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |        |        |        |          |         |         |        |        | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|-------|--------|--------|--------|----------|---------|---------|--------|--------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2     | 3      | 4      | 5      | 6        | 7       | 8       | 9      | 10     | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017  | 2018   | 2019   | 2020   | 2021     | 2022    | 2023    | 2024   | 2025   |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 2,178 | 3,779  | 4,125  | 4,399  | 4,152    | 4,753   | 5,001   | 5,001  | 5,013  | 2,462                                     | 0                                            |
| 2. 2016                             | 1,676                                                                                                     | 7,127 | 13,049 | 19,065 | 21,783 | 19,428   | 22,816  | 24,289  | 25,549 | 25,889 | 12,338                                    | 73,753                                       |
| 3. 2017                             | XXX                                                                                                       | 4,157 | 14,143 | 28,179 | 37,694 | 31,279   | 49,706  | 59,674  | 62,917 | 64,975 | 14,659                                    | 60,741                                       |
| 4. 2018                             | XXX                                                                                                       | XXX   | 4,026  | 14,725 | 25,090 | 6,214    | 39,430  | 60,674  | 66,458 | 69,257 | 12,180                                    | 42,641                                       |
| 5. 2019                             | XXX                                                                                                       | XXX   | XXX    | 3,777  | 12,559 | (25,402) | 22,098  | 62,713  | 81,508 | 86,452 | 9,268                                     | 30,323                                       |
| 6. 2020                             | XXX                                                                                                       | XXX   | XXX    | XXX    | 142    | 712      | 4,442   | 6,752   | 7,849  |        | 920                                       | 574                                          |
| 7. 2021                             | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | 646      | (7,215) | (1,975) | 474    | 3,320  | 1,328                                     | 497                                          |
| 8. 2022                             | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX      | 1,553   | 5,602   | 9,136  | 12,971 | 1,524                                     | 413                                          |
| 9. 2023                             | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX      | XXX     | 2,093   | 7,801  | 14,714 | 2,248                                     | 137                                          |
| 10. 2024                            | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX      | XXX     | XXX     | 2,269  | 7,448  | 2,662                                     | 104                                          |
| 11. 2025                            | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX      | XXX     | XXX     | XXX    | 1,515  | 1,305                                     | 67                                           |

SCHEDULE P - PART 3D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |         |       |       |        | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|---------|-------|-------|--------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2     | 3     | 4     | 5     | 6     | 7       | 8     | 9     | 10     | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017  | 2018  | 2019  | 2020  | 2021  | 2022    | 2023  | 2024  | 2025   |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 790   | 1,140 | 1,229 | 1,333 | 1,369 | 1,421   | 700   | 739   | 769    | 8,765                                     | 0                                            |
| 2. 2016                             | 700                                                                                                       | 1,860 | 2,373 | 2,504 | 2,564 | 2,584 | 2,593   | 2,335 | 2,353 | 2,369  | 1,119                                     | 289                                          |
| 3. 2017                             | XXX                                                                                                       | 1,196 | 2,713 | 3,408 | 3,787 | 3,913 | 4,012   | 3,172 | 3,333 | 3,419  | 3,027                                     | 271                                          |
| 4. 2018                             | XXX                                                                                                       | XXX   | 779   | 1,998 | 2,700 | 2,948 | 1,445   | (374) | (174) | (58)   | 3,255                                     | 250                                          |
| 5. 2019                             | XXX                                                                                                       | XXX   | XXX   | 762   | 2,363 | 3,079 | 601     | 1,220 | 1,536 | 1,742  | 3,202                                     | 220                                          |
| 6. 2020                             | XXX                                                                                                       | XXX   | XXX   | XXX   | 1,009 | 2,562 | (171)   | 1,185 | 2,170 | 2,593  | 3,054                                     | 59                                           |
| 7. 2021                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | 933   | (1,657) | 519   | 1,865 | 2,632  | 2,634                                     | 52                                           |
| 8. 2022                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | 3,264   | 6,756 | 8,539 | 9,473  | 2,189                                     | 47                                           |
| 9. 2023                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | 3,605 | 9,072 | 12,079 | 1,914                                     | 0                                            |
| 10. 2024                            | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | XXX   | 2,785 | 4,739  | 398                                       | 0                                            |
| 11. 2025                            | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | XXX   | XXX   | 5      | 0                                         | 0                                            |

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 14   | 21   | 36   | 37   | 37   | 39   | 39   | 40   | 39   | 18                                        | 0                                            |
| 2. 2016                             | 6                                                                                                         | 12   | 26   | 31   | 32   | 34   | 34   | 37   | 37   | 37   | 92                                        | 59                                           |
| 3. 2017                             | XXX                                                                                                       | 13   | 23   | 33   | 36   | 43   | 43   | 46   | 46   | 46   | 142                                       | 79                                           |
| 4. 2018                             | XXX                                                                                                       | XXX  | 2    | 3    | 3    | 3    | 6    | 43   | 43   | 43   | 74                                        | 57                                           |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 4    | 16   | 16   | 16   | 16   | 112                                       | 61                                           |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | (1)  | (1)  | (1)  | (1)  | 93                                        | 72                                           |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | (24) | (24) | (24) | (24) | 116                                       | 7                                            |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | (1)  | (1)  | (2)  | 0    | 101                                       | 13                                           |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 3    | 103                                       | 7                                            |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 44                                        | 2                                            |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 17                                        | 2                                            |

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |         |         |         |         | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|---------|---------|---------|---------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7       | 8       | 9       | 10      | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022    | 2023    | 2024    | 2025    |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 3    | 4    | 5    | 22   | 22   | 22      | 12      | 12      | 12      | 1                                                  | 0                                                     |
| 2. 2016                                   | 0                                                                                                         | 0    | 6    | 7    | 10   | 11   | 13      | (46)    | (45)    | (43)    | 1                                                  | 1                                                     |
| 3. 2017                                   | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0       | (2)     | (2)     | (2)     | 0                                                  | 24                                                    |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 0    | 0    | 12   | 27   | (1,477) | (1,509) | (1,509) | (1,509) | 2                                                  | 34                                                    |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | (121)   | (50)    | 237     | 326     | 1                                                  | 10                                                    |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | (64)    | (64)    | (64)    | (64)    | 0                                                  | 2                                                     |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | (4)     | (4)     | (4)     | (4)     | 0                                                  | 0                                                     |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0       | 0       | 0       | 0       | 0                                                  | 0                                                     |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | 0       | 0       | 0       | 0                                                  | 0                                                     |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | 0       | 0       | 0                                                  | 0                                                     |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | XXX     | 0       | 0                                                  | 0                                                     |

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |       |       |       |       |         |       |       |       | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|-------|-------|-------|-------|---------|-------|-------|-------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3     | 4     | 5     | 6     | 7       | 8     | 9     | 10    | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018  | 2019  | 2020  | 2021  | 2022    | 2023  | 2024  | 2025  |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 579  | 1,102 | 1,252 | 1,354 | 1,417 | 1,421   | 1,241 | 1,241 | 1,255 | 25                                                 | 0                                                     |
| 2. 2016                                   | 24                                                                                                        | 392  | 680   | 976   | 1,002 | 1,027 | 1,027   | 861   | 871   | 890   | 17                                                 | 34                                                    |
| 3. 2017                                   | XXX                                                                                                       | 187  | 945   | 1,439 | 1,679 | 1,720 | 1,828   | 1,514 | 1,515 | 1,529 | 24                                                 | 43                                                    |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 137   | 1,026 | 1,588 | 1,895 | 1,583   | 1,508 | 2,003 | 2,308 | 46                                                 | 105                                                   |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX   | 301   | 1,025 | 1,969 | 348     | 569   | 658   | 1,234 | 37                                                 | 70                                                    |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | 166   | 692   | (32)    | 1,125 | 2,102 | 2,525 | 18                                                 | 70                                                    |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | 136   | (1,362) | (735) | 527   | 617   | 18                                                 | 43                                                    |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | 109     | 1,081 | 2,196 | 3,537 | 8                                                  | 29                                                    |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | XXX     | 44    | 2,502 | 4,596 | 7                                                  | 57                                                    |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | XXX     | XXX   | 1,455 | 2,329 | 6                                                  | 26                                                    |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | XXX     | XXX   | XXX   | 448   | 1                                                  | 23                                                    |

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |       |       |       | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|-------|-------|-------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7     | 8     | 9     | 10    | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023  | 2024  | 2025  |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | XXX                                                | XXX                                                   |
| 2. 2016                                   | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | XXX                                                | XXX                                                   |
| 3. 2017                                   | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | XXX                                                | XXX                                                   |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0     | 0     | 0     | 0     | XXX                                                | XXX                                                   |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 1    | (1)   | (1)   | (1)   | (1)   | XXX                                                | XXX                                                   |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | 2    | 4    | (60)  | (60)  | (59)  | (59)  | XXX                                                | XXX                                                   |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 50   | (119) | (36)  | 96    | 166   | XXX                                                | XXX                                                   |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 675   | 1,109 | 1,310 | 1,827 | XXX                                                | XXX                                                   |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 384   | 585   | 748   | XXX                                                | XXX                                                   |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 474   | 877   | XXX                                                | XXX                                                   |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 218   | XXX                                                | XXX                                                   |

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |        |        |        |        |          |          |          |        | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|-------|--------|--------|--------|--------|----------|----------|----------|--------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2     | 3      | 4      | 5      | 6      | 7        | 8        | 9        | 10     | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017  | 2018   | 2019   | 2020   | 2021   | 2022     | 2023     | 2024     | 2025   |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 8,275 | 14,062 | 18,962 | 20,950 | 22,461 | 24,159   | 25,142   | 26,678   | 29,167 | 480                                                | 43                                                    |
| 2. 2016                                   | 285                                                                                                       | 1,735 | 4,275  | 6,709  | 8,751  | 10,030 | 11,405   | 10,550   | 12,568   | 14,805 | 366                                                | 1,003                                                 |
| 3. 2017                                   | XXX                                                                                                       | 185   | 1,516  | 3,594  | 6,082  | 7,899  | 9,722    | 8,967    | 13,890   | 17,725 | 379                                                | 979                                                   |
| 4. 2018                                   | XXX                                                                                                       | XXX   | 284    | 1,995  | 4,498  | 7,324  | 10,924   | 13,533   | 17,959   | 23,645 | 532                                                | 1,284                                                 |
| 5. 2019                                   | XXX                                                                                                       | XXX   | XXX    | 402    | 2,396  | 5,499  | (9,417)  | 3,741    | 15,288   | 24,045 | 678                                                | 1,741                                                 |
| 6. 2020                                   | XXX                                                                                                       | XXX   | XXX    | XXX    | 574    | 3,341  | (27,185) | (9,436)  | 9,275    | 22,874 | 616                                                | 1,735                                                 |
| 7. 2021                                   | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | 1,040  | (58,589) | (37,522) | (13,197) | 8,760  | 919                                                | 1,660                                                 |
| 8. 2022                                   | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX    | 4,484    | 21,346   | 47,678   | 78,412 | 920                                                | 1,423                                                 |
| 9. 2023                                   | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX    | XXX      | 3,655    | 18,746   | 44,447 | 465                                                | 1,210                                                 |
| 10. 2024                                  | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX    | XXX      | XXX      | 2,644    | 20,165 | 303                                                | 1,002                                                 |
| 11. 2025                                  | XXX                                                                                                       | XXX   | XXX    | XXX    | XXX    | XXX    | XXX      | XXX      | XXX      | 2,958  | 90                                                 | 492                                                   |

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |       |       |       |       |         |         |         |         | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|-------|-------|-------|-------|---------|---------|---------|---------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3     | 4     | 5     | 6     | 7       | 8       | 9       | 10      | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018  | 2019  | 2020  | 2021  | 2022    | 2023    | 2024    | 2025    |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 939  | 1,220 | 1,383 | 1,484 | 1,502 | 1,524   | 1,108   | 1,117   | 1,125   | 27                                                 | 0                                                     |
| 2. 2016                                   | 50                                                                                                        | 426  | 768   | 1,267 | 1,377 | 1,451 | 1,625   | 1,554   | 1,607   | 1,559   | 30                                                 | 81                                                    |
| 3. 2017                                   | XXX                                                                                                       | 90   | 281   | 524   | 930   | 1,013 | 1,108   | 1,086   | 1,249   | 1,249   | 35                                                 | 88                                                    |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 54    | 248   | 417   | 513   | (177)   | 394     | 404     | 439     | 25                                                 | 95                                                    |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX   | 18    | 200   | 366   | 299     | 495     | 551     | 744     | 18                                                 | 78                                                    |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | 15    | 112   | (1,686) | (1,024) | (911)   | (837)   | 20                                                 | 68                                                    |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | 98    | (3,626) | (3,570) | (3,260) | (3,254) | 20                                                 | 57                                                    |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | 320     | 1,236   | 1,871   | 2,142   | 25                                                 | 29                                                    |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | XXX     | 309     | 1,151   | 1,812   | 20                                                 | 90                                                    |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | XXX     | XXX     | 227     | 1,467   | 31                                                 | 89                                                    |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX   | XXX   | XXX   | XXX   | XXX     | XXX     | XXX     | 288     | 20                                                 | 78                                                    |

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |         |       |       |       | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|---------|-------|-------|-------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2     | 3     | 4     | 5     | 6     | 7       | 8     | 9     | 10    | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017  | 2018  | 2019  | 2020  | 2021  | 2022    | 2023  | 2024  | 2025  |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 3,029 | 3,029 | 3,029 | 3,029 | 3,029 | 3,029   | 3,028 | 3,028 | 3,028 | XXX                                       | XXX                                          |
| 2. 2016                             | 329                                                                                                       | 329   | 327   | 329   | 293   | 272   | 272     | 268   | 268   | 268   | XXX                                       | XXX                                          |
| 3. 2017                             | XXX                                                                                                       | (1)   | 1     | 1     | 1     | 1     | 260     | 248   | 248   | 248   | XXX                                       | XXX                                          |
| 4. 2018                             | XXX                                                                                                       | XXX   | 0     | 27    | 31    | 31    | 53      | (164) | (164) | (164) | XXX                                       | XXX                                          |
| 5. 2019                             | XXX                                                                                                       | XXX   | XXX   | 1     | 17    | 15    | (84)    | (80)  | (82)  | (81)  | XXX                                       | XXX                                          |
| 6. 2020                             | XXX                                                                                                       | XXX   | XXX   | XXX   | 52    | 337   | (945)   | (4)   | 170   | 185   | XXX                                       | XXX                                          |
| 7. 2021                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | 101   | (1,289) | (496) | (150) | 193   | XXX                                       | XXX                                          |
| 8. 2022                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | 320     | 328   | 323   | 396   | XXX                                       | XXX                                          |
| 9. 2023                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | 218   | 339   | 370   | XXX                                       | XXX                                          |
| 10. 2024                            | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | XXX   | 319   | 390   | XXX                                       | XXX                                          |
| 11. 2025                            | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX   | XXX   | XXX     | XXX   | XXX   | 154   | XXX                                       | XXX                                          |

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |       |       |       | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|-------|-------|-------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7     | 8     | 9     | 10    | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023  | 2024  | 2025  |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 179  | 196  | 196  | 196  | 196  | 194   | 194   | 194   | 194   | 0                                         | 0                                            |
| 2. 2016                             | 43                                                                                                        | 58   | 59   | 59   | 59   | 59   | 59    | 59    | 59    | 59    | 0                                         | 0                                            |
| 3. 2017                             | XXX                                                                                                       | 58   | 86   | 86   | 90   | 94   | 93    | 87    | 90    | 88    | 0                                         | 0                                            |
| 4. 2018                             | XXX                                                                                                       | XXX  | 79   | 98   | 98   | 96   | 94    | 122   | 124   | 124   | 3                                         | 1                                            |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 43   | 79   | 71   | 26    | 26    | 25    | 25    | 7                                         | 0                                            |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 116  | 158  | 73    | 74    | 62    | 63    | 404                                       | 74                                           |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 327  | 488   | 495   | 446   | 442   | 537                                       | 90                                           |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 1,134 | 1,472 | 1,475 | 1,476 | 484                                       | 47                                           |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 1,425 | 2,025 | 2,022 | 580                                       | 1                                            |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 1,952 | 2,496 | 662                                       | 0                                            |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 605   | 250                                       | 0                                            |

SCHEDULE P - PART 3K - FIDELITY/SURETY

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                       | XXX                                          |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                       | XXX                                          |

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 7    | (35) | (35) | (35) | (35) | XXX                                       | XXX                                          |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | (5)  | (5)  | (5)  | (5)  | XXX                                       | XXX                                          |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                       | XXX                                          |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                       | XXX                                          |

SCHEDULE P - PART 3M - INTERNATIONAL

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                       | XXX                                          |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                       | XXX                                          |

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 2. 2016                                   | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 3. 2017                                   | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                                | XXX                                                   |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                                | XXX                                                   |

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 2. 2016                                   | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 3. 2017                                   | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                                | XXX                                                   |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                                | XXX                                                   |

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

| Years in Which<br>Losses Were<br>Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                                 | 12                                                    |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|----------------------------------------------------|-------------------------------------------------------|
|                                           | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of<br>Claims Closed<br>With Loss<br>Payment | Number of<br>Claims Closed<br>Without Loss<br>Payment |
|                                           | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                                    |                                                       |
| 1. Prior                                  | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 2. 2016                                   | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 3. 2017                                   | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 4. 2018                                   | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 5. 2019                                   | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 6. 2020                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 7. 2021                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 8. 2022                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 9. 2023                                   | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                                | XXX                                                   |
| 10. 2024                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                                | XXX                                                   |
| 11. 2025                                  | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                                | XXX                                                   |

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |        |        |          |          |          |         | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|-------|-------|-------|--------|--------|----------|----------|----------|---------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2     | 3     | 4     | 5      | 6      | 7        | 8        | 9        | 10      | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017  | 2018  | 2019  | 2020   | 2021   | 2022     | 2023     | 2024     | 2025    |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 4,245 | 7,343 | 9,815 | 11,996 | 13,874 | 16,249   | 13,275   | 16,296   | 18,574  | 245                                       | 18                                           |
| 2. 2016                             | 30                                                                                                        | 250   | 527   | 1,042 | 1,994  | 2,462  | 3,127    | 2,639    | 4,266    | 6,255   | 92                                        | 233                                          |
| 3. 2017                             | XXX                                                                                                       | 122   | 370   | 582   | 891    | 1,515  | 2,763    | 1,324    | 2,510    | 3,402   | 75                                        | 229                                          |
| 4. 2018                             | XXX                                                                                                       | XXX   | 88    | 189   | 653    | 1,423  | (1,121)  | (3,692)  | (1,854)  | 970     | 120                                       | 443                                          |
| 5. 2019                             | XXX                                                                                                       | XXX   | XXX   | 45    | 359    | 798    | (7,472)  | (5,744)  | (2,000)  | 1,220   | 157                                       | 626                                          |
| 6. 2020                             | XXX                                                                                                       | XXX   | XXX   | XXX   | 30     | 158    | (10,059) | (7,647)  | (1,444)  | 6,015   | 136                                       | 480                                          |
| 7. 2021                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX    | 59     | (17,708) | (16,787) | (13,841) | (7,957) | 50                                        | 171                                          |
| 8. 2022                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | 103      | 541      | 1,612    | 5,454   | 39                                        | 131                                          |
| 9. 2023                             | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX      | 78       | 774      | 3,505   | 20                                        | 127                                          |
| 10. 2024                            | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX      | XXX      | 112      | 789     | 8                                         | 81                                           |
| 11. 2025                            | XXX                                                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX      | XXX      | XXX      | 30      | 3                                         | 48                                           |

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |         |         |         |         | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|---------|---------|---------|---------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7       | 8       | 9       | 10      | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022    | 2023    | 2024    | 2025    |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 317  | 313  | 289  | 302  | 305  | 307     | 203     | 225     | 112     | 6                                         | 1                                            |
| 2. 2016                             | 8                                                                                                         | 66   | 157  | 158  | 203  | 203  | 203     | 179     | 179     | 179     | 2                                         | 13                                           |
| 3. 2017                             | XXX                                                                                                       | 6    | 60   | 61   | 69   | 68   | 68      | 34      | 34      | 34      | 2                                         | 15                                           |
| 4. 2018                             | XXX                                                                                                       | XXX  | 3    | 20   | 40   | 40   | (107)   | 442     | 443     | 443     | 2                                         | 15                                           |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 3    | 14   | 235     | 263     | 314     | 460     | 2                                         | 13                                           |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 6    | 68      | 580     | 580     | 1,163   | 2                                         | 18                                           |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 17   | (1,227) | (1,227) | (1,220) | (1,220) | 1                                         | 24                                           |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0       | 0       | 75      | 188     | 0                                         | 31                                           |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | 6       | 123     | 516     | 3                                         | 30                                           |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | 3       | 53      | 1                                         | 6                                            |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX     | XXX     | XXX     | 10      | 1                                         | 14                                           |

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | (9)  | (9)  | (9)  | (9)  | (9)  | XXX                                       | XXX                                          |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                       | XXX                                          |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                       | XXX                                          |

SCHEDULE P - PART 3T - WARRANTY

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                                         | 0                                            |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                                         | 0                                            |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                                         | 0                                            |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                                         | 0                                            |

SCHEDULE P - PART 3U - PET INSURANCE PLANS

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2016                                                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                           |                                              |
| 1. Prior                            | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 2. 2016                             | 0                                                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 3. 2017                             | XXX                                                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 4. 2018                             | XXX                                                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 5. 2019                             | XXX                                                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 6. 2020                             | XXX                                                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 7. 2021                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 8. 2022                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 9. 2023                             | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | XXX                                       | XXX                                          |
| 10. 2024                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | XXX                                       | XXX                                          |
| 11. 2025                            | XXX                                                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | XXX                                       | XXX                                          |

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7     | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 12   | 1    | 0    | (8)  | 4    | 0     | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 29   | 47   | 0     | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 12   | 35   | 0     | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 91   | 63   | (8)  | (24) | (120) | 7    | 0    | 15   |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 455  | 173  | 3    | 70    | 58   | 0    | 76   |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 441  | 117  | 84    | 63   | 43   | 53   |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 369  | 658   | 135  | 89   | 126  |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 232   | 123  | 69   | 34   |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 0    | (1)  | 1    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX  | XXX  | 0    |

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |       |        |        |        |        |        |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|--------|--------|--------|-------|--------|--------|--------|--------|--------|
|                                     |            | 1                                                                                                                   | 2      | 3      | 4      | 5     | 6      | 7      | 8      | 9      | 10     |
|                                     |            | 2016                                                                                                                | 2017   | 2018   | 2019   | 2020  | 2021   | 2022   | 2023   | 2024   | 2025   |
| 1.                                  | Prior..... | 1,568                                                                                                               | 976    | 380    | 76     | 157   | 462    | 227    | 107    | 1      | 33     |
| 2.                                  | 2016.....  | 3,161                                                                                                               | 3,170  | 1,600  | 908    | 591   | 2,680  | 661    | 591    | 51     | 51     |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 16,103 | 3,936  | 2,047  | 667   | 5,342  | 1,715  | 2,584  | 1,331  | 179    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX    | 24,676 | 5,564  | 1,158 | 12,315 | 1,185  | 4,729  | 2,289  | 779    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX    | XXX    | 26,756 | 6,445 | 29,541 | 3,169  | 7,963  | 5,698  | 1,971  |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX    | XXX    | XXX    | 3,516 | 957    | 882    | 959    | 1,027  | 923    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX   | 3,144  | 6,447  | 3,571  | 2,907  | 1,515  |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX   | XXX    | 16,570 | 8,953  | 5,337  | 3,529  |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX   | XXX    | XXX    | 14,742 | 7,170  | 4,349  |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX   | XXX    | XXX    | XXX    | 16,107 | 9,931  |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX   | XXX    | XXX    | XXX    | XXX    | 13,819 |

SCHEDULE P - PART 4D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |       |       |       |       |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
|                                     |            | 1                                                                                                                   | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|                                     |            | 2016                                                                                                                | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1.                                  | Prior..... | 2,992                                                                                                               | 2,205 | 1,630 | 1,392 | 714   | 457   | 340   | 355   | 223   | 79    |
| 2.                                  | 2016.....  | 1,428                                                                                                               | 1,351 | 1,046 | 678   | 354   | 227   | 100   | 114   | 92    | 26    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 2,087 | 1,948 | 1,270 | 1,123 | 692   | 348   | 488   | 411   | 180   |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX   | 2,316 | 1,751 | 1,689 | 942   | (822) | 409   | 406   | 344   |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX   | XXX   | 1,279 | 1,006 | 1,050 | 1,155 | 834   | 535   | 311   |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | 1,184 | 694   | 1,921 | 1,261 | 804   | 441   |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | 1,680 | 3,412 | 2,265 | 1,511 | 815   |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | 5,261 | 2,801 | 1,824 | 895   |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 3,786 | 1,848 | 1,473 |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 2,193 | 665   |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 46    |

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |       |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|-------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4     | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019  | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 15                                                                                                                  | 2    | 1    | (1)   | (2)  | 14   | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 4                                                                                                                   | 1    | 26   | 28    | 48   | 39   | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 10   | 5    | 12    | 10   | 12   | 1    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 8    | 6     | 10   | 21   | 41   | 6    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | (166) | 0    | (5)  | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XXX   | 1    | 1    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX   | XXX  | 12   | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX   | XXX  | XXX  | 1    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | 2    | 2    | 2    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | 6    | 6    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior.....                       | 106                                                                                                                 | 61   | 28   | 19   | 20   | 20   | 4    | 14   | 2    | 1    |
| 2. 2016.....                        | 53                                                                                                                  | 46   | 28   | 10   | 7    | 7    | 9    | 30   | 15   | 1    |
| 3. 2017.....                        | XXX                                                                                                                 | 57   | 57   | 41   | 31   | 25   | 2    | 3    | 0    | 0    |
| 4. 2018.....                        | XXX                                                                                                                 | XXX  | 51   | 19   | 19   | 19   | (28) | 3    | 9    | 4    |
| 5. 2019.....                        | XXX                                                                                                                 | XXX  | XXX  | 63   | 58   | 41   | 63   | 12   | 35   | 18   |
| 6. 2020.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | 28   | 28   | 72   | 57   | 0    | 0    |
| 7. 2021.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 2    | 6    | 7    | 1    | 1    |
| 8. 2022.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 2    | 2    | 46   | 1    |
| 9. 2023.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 26   | 26   | 23   |
| 10. 2024.....                       | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 33   | 41   |
| 11. 2025.....                       | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 51   |

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |       |       |       |       |       |
|-------------------------------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|-------|-------|-------|-------|-------|
|                                     | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6     | 7     | 8     | 9     | 10    |
|                                     | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1. Prior.....                       | 488                                                                                                                 | 150  | 58   | 41   | 45   | 64    | 51    | 138   | 25    | 8     |
| 2. 2016.....                        | 645                                                                                                                 | 184  | 78   | 80   | 81   | 64    | 44    | 35    | 18    | 6     |
| 3. 2017.....                        | XXX                                                                                                                 | 421  | 152  | 110  | 105  | 88    | 96    | 180   | 45    | 8     |
| 4. 2018.....                        | XXX                                                                                                                 | XXX  | 585  | 72   | 94   | 183   | 428   | 373   | 72    | 63    |
| 5. 2019.....                        | XXX                                                                                                                 | XXX  | XXX  | 139  | 239  | 204   | 875   | 667   | 1,037 | 242   |
| 6. 2020.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | 909  | 521   | 583   | 634   | 196   | 146   |
| 7. 2021.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 1,203 | 2,297 | 647   | 260   | 158   |
| 8. 2022.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX   | 6,207 | 2,352 | 158   | 159   |
| 9. 2023.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 4,393 | 1,464 | 708   |
| 10. 2024.....                       | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 1,636 | 868   |
| 11. 2025.....                       | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | 4,836 |

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1. Prior.....                       | 1                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2. 2016.....                        | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3. 2017.....                        | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4. 2018.....                        | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5. 2019.....                        | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6. 2020.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | 40   | 28   | 57   | 3    | 2    | 1    |
| 7. 2021.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 122  | 232  | 112  | 94   | 43   |
| 8. 2022.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 463  | 237  | 415  | 134  |
| 9. 2023.....                        | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 426  | 346  | 312  |
| 10. 2024.....                       | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 188  | 100  |
| 11. 2025.....                       | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 712  |

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |         |         |         |         |
|-------------------------------------|---------------------------------------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|---------|---------|---------|---------|
|                                     | 1                                                                                                                   | 2      | 3      | 4      | 5      | 6      | 7       | 8       | 9       | 10      |
|                                     | 2016                                                                                                                | 2017   | 2018   | 2019   | 2020   | 2021   | 2022    | 2023    | 2024    | 2025    |
| 1. Prior.....                       | 16,193                                                                                                              | 8,758  | 4,570  | 2,145  | 1,774  | 1,153  | 469     | 1,866   | 1,302   | 782     |
| 2. 2016.....                        | 11,135                                                                                                              | 7,213  | 3,416  | 1,048  | 731    | 477    | 15      | 794     | 1,212   | 1,183   |
| 3. 2017.....                        | XXX                                                                                                                 | 11,428 | 7,366  | 4,143  | 2,139  | 495    | 49      | 1,430   | 1,687   | 1,227   |
| 4. 2018.....                        | XXX                                                                                                                 | XXX    | 13,028 | 9,051  | 4,892  | 1,748  | (287)   | 4,299   | 2,712   | 2,698   |
| 5. 2019.....                        | XXX                                                                                                                 | XXX    | XXX    | 18,773 | 13,406 | 7,317  | 5,431   | 8,239   | 7,390   | 6,957   |
| 6. 2020.....                        | XXX                                                                                                                 | XXX    | XXX    | XXX    | 22,520 | 13,621 | 24,133  | 21,540  | 18,380  | 12,560  |
| 7. 2021.....                        | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | 27,946 | 67,528  | 44,288  | 38,427  | 26,950  |
| 8. 2022.....                        | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | 110,185 | 74,032  | 54,600  | 41,606  |
| 9. 2023.....                        | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | 123,657 | 91,974  | 66,053  |
| 10. 2024.....                       | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | 141,415 | 112,851 |
| 11. 2025.....                       | XXX                                                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX     | XXX     | XXX     | 141,077 |

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |       |       |       |       |
|-------------------------------------|---------------------------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
|                                     | 1                                                                                                                   | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|                                     | 2016                                                                                                                | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1. Prior.....                       | 1,778                                                                                                               | 845   | 384   | 203   | 123   | 90    | 37    | 196   | 111   | (239) |
| 2. 2016.....                        | 1,219                                                                                                               | 637   | 230   | 200   | 69    | 46    | 15    | 77    | 133   | 22    |
| 3. 2017.....                        | XXX                                                                                                                 | 1,152 | 570   | 257   | 109   | 57    | 52    | 75    | 67    | 30    |
| 4. 2018.....                        | XXX                                                                                                                 | XXX   | 1,311 | 713   | 200   | 175   | 338   | 192   | 57    | 25    |
| 5. 2019.....                        | XXX                                                                                                                 | XXX   | XXX   | 1,341 | 448   | 247   | 139   | 191   | 117   | 215   |
| 6. 2020.....                        | XXX                                                                                                                 | XXX   | XXX   | XXX   | 1,422 | 756   | 674   | 304   | 107   | 58    |
| 7. 2021.....                        | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | 1,731 | 2,633 | 1,365 | 173   | 63    |
| 8. 2022.....                        | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | 5,226 | 3,154 | 833   | 241   |
| 9. 2023.....                        | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 6,092 | 2,557 | 867   |
| 10. 2024.....                       | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 4,326 | 2,619 |
| 11. 2025.....                       | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 3,889 |

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |      |       |       |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|------|-------|-------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7     | 8    | 9     | 10    |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023 | 2024  | 2025  |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 1     | 3    | 3     | 0     |
| 2.                                  | 2016.....  | 388                                                                                                                 | 5    | 4    | 0    | 0    | 0    | 2     | 7    | 7     | 6     |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 880  | 47   | 23   | 0    | 0    | 3     | 18   | 18    | 17    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 140  | 38   | 0    | 0    | (215) | 4    | 4     | 0     |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 167  | 0    | 0    | 7     | 6    | 6     | 0     |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 497  | 221  | 404   | 65   | 2,591 | 2,522 |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | (29) | (876) | 581  | 224   | 166   |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 3,149 | 307  | 248   | 152   |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 486  | 320   | 224   |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX  | 443   | 264   |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX  | XXX   | 200   |

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 46   | 18   | 46   | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 28                                                                                                                  | (2)  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | (2)  |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 52   | 28   | 1    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 8    | 4    | 0    | 0    | 28   | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 42   | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 81   | (1)  | 12   | 4    | 0    | 1    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 25   | 37   | 6    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 188  | 44   | 2    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 360  | 95   | 8    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 391  | 73   |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 493  |

SCHEDULE P - PART 4K - FIDELITY/SURETY

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 15   | 15   | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 1    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4M - INTERNATIONAL

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |       |       |       |       |       |        |        |        |        |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|-------|-------|-------|-------|-------|--------|--------|--------|--------|
|                                     |            | 1                                                                                                                   | 2     | 3     | 4     | 5     | 6     | 7      | 8      | 9      | 10     |
|                                     |            | 2016                                                                                                                | 2017  | 2018  | 2019  | 2020  | 2021  | 2022   | 2023   | 2024   | 2025   |
| 1.                                  | Prior..... | 11,724                                                                                                              | 8,497 | 5,507 | 3,402 | 2,324 | 1,615 | 916    | 2,140  | 4,792  | 3,461  |
| 2.                                  | 2016.....  | 4,311                                                                                                               | 3,379 | 2,657 | 1,988 | 1,291 | 903   | 332    | 1,099  | 1,996  | 1,286  |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 4,464 | 3,638 | 3,255 | 2,060 | 1,404 | 589    | 2,791  | 3,056  | 1,966  |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX   | 4,909 | 4,197 | 2,800 | 2,589 | 1,492  | 4,870  | 3,241  | 2,675  |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX   | XXX   | 6,060 | 4,615 | 3,899 | 9,038  | 6,737  | 5,745  | 1,856  |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | 6,317 | 4,440 | 11,784 | 9,338  | 8,209  | 5,265  |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | 8,100 | 21,503 | 17,860 | 13,193 | 10,402 |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | 28,421 | 22,543 | 18,760 | 14,906 |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | 30,905 | 22,659 | 18,670 |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | 20,492 | 19,199 |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | 16,041 |

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |       |       |       |       |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|-------|-------|-------|-------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7     | 8     | 9     | 10    |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023  | 2024  | 2025  |
| 1.                                  | Prior..... | 1,005                                                                                                               | 496  | 190  | 117  | 54   | 69   | 50    | 60    | 18    | 8     |
| 2.                                  | 2016.....  | 579                                                                                                                 | 341  | 187  | 96   | 42   | 10   | 10    | 21    | 19    | 7     |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 531  | 370  | 205  | 69   | 17   | 15    | 37    | 9     | 6     |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 550  | 369  | 126  | 60   | (6)   | 45    | 41    | 26    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 469  | 223  | 97   | 62    | 94    | 33    | 0     |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 493  | 447  | 29    | 360   | 221   | 638   |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | 667  | 1,200 | 108   | 86    | 15    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 1,992 | 767   | 113   | 14    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 1,743 | 868   | 279   |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 1,567 | 966   |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 1,164 |

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4T - WARRANTY

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 4U - PET INSURANCE PLANS

| Years in Which Losses Were Incurred |            | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|------------|---------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     |            | 1                                                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     |            | 2016                                                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                  | Prior..... | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                  | 2016.....  | 0                                                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                  | 2017.....  | XXX                                                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                  | 2018.....  | XXX                                                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                  | 2019.....  | XXX                                                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                  | 2020.....  | XXX                                                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                  | 2021.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 8.                                  | 2022.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                  | 2023.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                 | 2024.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                 | 2025.....  | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 0                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                                                 | 2020  | XXX                                                                                 | XXX  | XXX  | XXX  | 0    | 2    | 2    | 2    | 2    | 2    |
| 7.                                                                 | 2021  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 14   | 26   | 28   | 28   | 28   |
| 8.                                                                 | 2022  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 5    | 15   | 15   | 15   |
| 9.                                                                 | 2023  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 9    | 10   | 10   |
| 10.                                                                | 2024  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 0                                                           | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                           | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                         | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                         | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                                                 | 2020  | XXX                                                         | XXX  | XXX  | XXX  | 1    | 0    | 0    | 0    | 0    | 0    |
| 7.                                                                 | 2021  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 7    | 1    | 0    | 0    | 0    |
| 8.                                                                 | 2022  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 4    | 1    | 1    | 1    |
| 9.                                                                 | 2023  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 0                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                                 | XXX  | XXX  | 0    | 0    | 1    | 1    | 1    | 1    | 1    |
| 6.                                                                 | 2020  | XXX                                                                 | XXX  | XXX  | XXX  | 1    | 2    | 3    | 3    | 3    | 3    |
| 7.                                                                 | 2021  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 23   | 30   | 30   | 30   | 30   |
| 8.                                                                 | 2022  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 12   | 19   | 19   | 19   |
| 9.                                                                 | 2023  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 9    | 10   | 10   |
| 10.                                                                | 2024  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 26                                                                                  | 4    | 0    | 0    | (1)  | 1    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016 .....  | 0                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 43   | 100  | 251  | 259  | 268  | 268  | 270  | 270  |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 193  | 794  | 844  | 967  | 971  | 974  | 974  |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 493  | 810  | 902  | 915  | 941  | 941  |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 538  | 844  | 901  | 937  | 941  |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 122  | 151  | 165  | 168  |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 4                                                           | 1    | 2    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016 .....  | 0                                                           | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017 .....  | XXX                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 95   | 0    | 17   | 9    | 4    | 1    | 1    | 1    |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 0    | 156  | 125  | 42   | 5    | 2    | 2    |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 335  | 165  | 74   | 18   | 13   | 13   |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 305  | 120  | 46   | 29   | 29   |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 26   | 14   | 50   | 50   |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 3    | 15   | 15   |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 91   | 91   |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |       |       |       |       |       |       |       |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|------|------|-------|-------|-------|-------|-------|-------|-------|
|                                                                    |             | 1                                                                   | 2    | 3    | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|                                                                    |             | 2016                                                                | 2017 | 2018 | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1.                                                                 | Prior ..... | 2                                                                   | 3    | 1    | (2)   | (1)   | 1     | 0     | 0     | 5     | 0     |
| 2.                                                                 | 2016 .....  | 0                                                                   | 0    | 0    | 1     | 1     | 1     | 1     | 1     | 1     | 1     |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 0    | 0    | 0     | 0     | 0     | 0     | 0     | 0     | 0     |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX  | 323  | 471   | 641   | 641   | 645   | 642   | 644   | 644   |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX  | XXX  | 1,290 | 2,047 | 2,067 | 2,118 | 2,085 | 2,085 | 2,085 |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX  | XXX  | XXX   | 1,324 | 1,576 | 1,582 | 1,540 | 1,560 | 1,560 |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX  | XXX  | XXX   | XXX   | 1,245 | 1,464 | 1,447 | 1,465 | 1,470 |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX  | XXX  | XXX   | XXX   | XXX   | 249   | 266   | 316   | 319   |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | 13    | 34    | 36    |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX   | 93    | 96    |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 3     |

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |        |        |        |        |        |        |        |        |        |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|                                                                    |             | 1                                                                                   | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     |
|                                                                    |             | 2016                                                                                | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |
| 1.                                                                 | Prior ..... | (340)                                                                               | 2,059  | 107    | 91     | 18     | 186    | (1)    | 1      | 0      | 0      |
| 2.                                                                 | 2016 .....  | 4,607                                                                               | 10,527 | 11,480 | 11,930 | 12,145 | 12,351 | 12,333 | 12,338 | 12,338 | 12,338 |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 8,609  | 11,855 | 13,555 | 14,089 | 14,704 | 14,646 | 14,650 | 14,656 | 14,659 |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX    | 7,466  | 10,007 | 11,274 | 12,181 | 12,131 | 12,151 | 12,164 | 12,180 |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX    | XXX    | 5,828  | 7,904  | 9,249  | 9,207  | 9,249  | 9,265  | 9,268  |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX    | XXX    | XXX    | 237    | 552    | 742    | 872    | 900    | 920    |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX    | XXX    | XXX    | XXX    | 539    | 977    | 1,222  | 1,290  | 1,328  |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | 492    | 1,209  | 1,436  | 1,524  |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 941    | 2,075  | 2,248  |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 1,609  | 2,662  |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 1,305  |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |        |       |       |       |       |      |       |       |       |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|--------|-------|-------|-------|-------|------|-------|-------|-------|
|                                                                    |             | 1                                                           | 2      | 3     | 4     | 5     | 6     | 7    | 8     | 9     | 10    |
|                                                                    |             | 2016                                                        | 2017   | 2018  | 2019  | 2020  | 2021  | 2022 | 2023  | 2024  | 2025  |
| 1.                                                                 | Prior ..... | 1,019                                                       | 640    | 401   | 249   | 226   | 35    | 30   | 29    | 29    | 29    |
| 2.                                                                 | 2016 .....  | 9,244                                                       | 2,539  | 1,682 | 1,049 | 824   | 149   | 92   | 175   | 175   | 175   |
| 3.                                                                 | 2017 .....  | XXX                                                         | 12,845 | 4,006 | 2,466 | 1,813 | 587   | 297  | 705   | 694   | 694   |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX    | 9,349 | 3,053 | 2,157 | 1,014 | 534  | 988   | 970   | 971   |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX    | XXX   | 6,986 | 2,319 | 1,434 | 993  | 1,304 | 1,288 | 1,288 |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX    | XXX   | XXX   | 277   | 156   | 97   | 332   | 315   | 315   |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX    | XXX   | XXX   | XXX   | 454   | 186  | 446   | 399   | 399   |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX    | XXX   | XXX   | XXX   | XXX   | 502  | 544   | 409   | 409   |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX    | XXX   | XXX   | XXX   | XXX   | XXX  | 986   | 535   | 535   |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX    | XXX   | XXX   | XXX   | XXX   | XXX  | XXX   | 898   | 898   |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX    | XXX   | XXX   | XXX   | XXX   | XXX  | XXX   | XXX   | 629   |

SECTION 3

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |        |        |        |        |        |        |        |        |        |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|                                                                    |             | 1                                                                   | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     |
|                                                                    |             | 2016                                                                | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |
| 1.                                                                 | Prior ..... | 1,085                                                               | 25,721 | 96     | 90     | 12     | 152    | (8)    | 0      | 1,123  | 0      |
| 2.                                                                 | 2016 .....  | 46,566                                                              | 85,072 | 85,757 | 85,998 | 86,106 | 86,301 | 86,179 | 86,266 | 86,266 | 86,266 |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 70,426 | 74,257 | 75,308 | 75,587 | 76,177 | 75,679 | 76,091 | 76,091 | 76,094 |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX    | 51,783 | 54,295 | 55,056 | 56,117 | 55,299 | 55,777 | 55,775 | 55,791 |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX    | XXX    | 38,122 | 39,800 | 41,556 | 40,495 | 40,872 | 40,875 | 40,879 |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX    | XXX    | XXX    | 988    | 1,260  | 1,401  | 1,773  | 1,789  | 1,809  |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX    | XXX    | XXX    | XXX    | 1,381  | 1,643  | 2,158  | 2,181  | 2,224  |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | 1,341  | 2,148  | 2,250  | 2,346  |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 2,017  | 2,736  | 2,920  |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 2,567  | 3,664  |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 2,001  |

SCHEDULE P - PART 5D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |            | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |       |       |       |       |       |       |       |       |
|--------------------------------------------------------------------|------------|-------------------------------------------------------------------------------------|------|-------|-------|-------|-------|-------|-------|-------|-------|
|                                                                    |            | 1                                                                                   | 2    | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|                                                                    |            | 2016                                                                                | 2017 | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1.                                                                 | Prior..... | 244                                                                                 | 49   | 13    | 6     | 4     | 51    | 2     | 9     | 3     | 8,628 |
| 2.                                                                 | 2016.....  | 168                                                                                 | 509  | 573   | 609   | 630   | 647   | 655   | 659   | 659   | 1,119 |
| 3.                                                                 | 2017.....  | XXX                                                                                 | 925  | 1,698 | 1,945 | 2,149 | 2,295 | 2,375 | 2,422 | 2,422 | 3,027 |
| 4.                                                                 | 2018.....  | XXX                                                                                 | XXX  | 1,008 | 1,719 | 2,053 | 2,286 | 2,476 | 2,558 | 2,558 | 3,255 |
| 5.                                                                 | 2019.....  | XXX                                                                                 | XXX  | XXX   | 770   | 1,627 | 1,947 | 2,185 | 2,331 | 2,334 | 3,202 |
| 6.                                                                 | 2020.....  | XXX                                                                                 | XXX  | XXX   | XXX   | 804   | 1,635 | 2,021 | 2,257 | 2,262 | 3,054 |
| 7.                                                                 | 2021.....  | XXX                                                                                 | XXX  | XXX   | XXX   | XXX   | 809   | 1,541 | 1,860 | 1,871 | 2,634 |
| 8.                                                                 | 2022.....  | XXX                                                                                 | XXX  | XXX   | XXX   | XXX   | XXX   | 722   | 1,423 | 1,557 | 2,189 |
| 9.                                                                 | 2023.....  | XXX                                                                                 | XXX  | XXX   | XXX   | XXX   | XXX   | XXX   | 807   | 1,290 | 1,914 |
| 10.                                                                | 2024.....  | XXX                                                                                 | XXX  | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 200   | 398   |
| 11.                                                                | 2025.....  | XXX                                                                                 | XXX  | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 0     |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |            | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |       |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|------------|-------------------------------------------------------------|------|-------|------|------|------|------|------|------|------|
|                                                                    |            | 1                                                           | 2    | 3     | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |            | 2016                                                        | 2017 | 2018  | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior..... | 73                                                          | 28   | 15    | 10   | 8    | 12   | 11   | 1    | 1    | 1    |
| 2.                                                                 | 2016.....  | 362                                                         | 122  | 69    | 32   | 14   | 14   | 8    | 6    | 6    | 6    |
| 3.                                                                 | 2017.....  | XXX                                                         | 953  | 497   | 276  | 153  | 171  | 108  | 75   | 75   | 75   |
| 4.                                                                 | 2018.....  | XXX                                                         | XXX  | 1,011 | 501  | 301  | 318  | 178  | 118  | 118  | 118  |
| 5.                                                                 | 2019.....  | XXX                                                         | XXX  | XXX   | 967  | 485  | 418  | 252  | 148  | 145  | 145  |
| 6.                                                                 | 2020.....  | XXX                                                         | XXX  | XXX   | XXX  | 955  | 645  | 455  | 320  | 315  | 315  |
| 7.                                                                 | 2021.....  | XXX                                                         | XXX  | XXX   | XXX  | XXX  | 829  | 518  | 384  | 373  | 373  |
| 8.                                                                 | 2022.....  | XXX                                                         | XXX  | XXX   | XXX  | XXX  | XXX  | 749  | 463  | 423  | 423  |
| 9.                                                                 | 2023.....  | XXX                                                         | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | 684  | 510  | 510  |
| 10.                                                                | 2024.....  | XXX                                                         | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | XXX  | 63   | 63   |
| 11.                                                                | 2025.....  | XXX                                                         | XXX  | XXX   | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |            | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |       |       |       |       |       |       |       |       |       |
|--------------------------------------------------------------------|------------|---------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
|                                                                    |            | 1                                                                   | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|                                                                    |            | 2016                                                                | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1.                                                                 | Prior..... | 55                                                                  | 4     | 2     | 2     | 61    | 56    | 4     | 2     | 76    | 8,628 |
| 2.                                                                 | 2016.....  | 716                                                                 | 845   | 859   | 860   | 933   | 951   | 953   | 954   | 954   | 1,414 |
| 3.                                                                 | 2017.....  | XXX                                                                 | 2,088 | 2,446 | 2,493 | 2,573 | 2,736 | 2,755 | 2,768 | 2,768 | 3,374 |
| 4.                                                                 | 2018.....  | XXX                                                                 | XXX   | 2,196 | 2,469 | 2,603 | 2,854 | 2,903 | 2,925 | 2,925 | 3,623 |
| 5.                                                                 | 2019.....  | XXX                                                                 | XXX   | XXX   | 1,947 | 2,321 | 2,584 | 2,658 | 2,699 | 2,699 | 3,567 |
| 6.                                                                 | 2020.....  | XXX                                                                 | XXX   | XXX   | XXX   | 1,801 | 2,339 | 2,535 | 2,637 | 2,637 | 3,428 |
| 7.                                                                 | 2021.....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | 1,690 | 2,110 | 2,295 | 2,295 | 3,059 |
| 8.                                                                 | 2022.....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | 1,517 | 1,933 | 2,027 | 2,659 |
| 9.                                                                 | 2023.....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 1,491 | 1,800 | 2,424 |
| 10.                                                                | 2024.....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 263   | 461   |
| 11.                                                                | 2025.....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 0     |

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 11                                                                                  | 6    | 6    | 4    | 3    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016 .....  | 26                                                                                  | 49   | 73   | 79   | 91   | 91   | 92   | 92   | 92   | 92   |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 36   | 101  | 114  | 134  | 134  | 137  | 141  | 141  | 142  |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 35   | 64   | 65   | 65   | 69   | 71   | 72   | 74   |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 35   | 83   | 83   | 94   | 102  | 108  | 112  |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 35   | 47   | 68   | 82   | 86   | 93   |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 6    | 80   | 94   | 101  | 116  |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 36   | 75   | 93   | 101  |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 41   | 89   | 103  |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 21   | 44   |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 17   |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 14                                                          | 8    | 6    | 2    | 1    | 0    | 2    | 2    | 2    | 2    |
| 2.                                                                 | 2016 .....  | 31                                                          | 13   | 11   | 7    | 6    | 0    | 11   | 10   | 10   | 10   |
| 3.                                                                 | 2017 .....  | XXX                                                         | 48   | 27   | 19   | 17   | 0    | 26   | 21   | 21   | 21   |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 46   | 24   | 24   | 0    | 12   | 10   | 9    | 9    |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 64   | 40   | 2    | 21   | 13   | 9    | 9    |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 87   | 5    | 31   | 21   | 17   | 17   |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 10   | 37   | 25   | 19   | 19   |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 45   | 34   | 22   | 22   |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 39   | 28   | 28   |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 28   | 28   |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 15   |

SECTION 3

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 4                                                                   | 2    | 13   | 2    | 6    | (1)  | 2    | 0    | 10   | 0    |
| 2.                                                                 | 2016 .....  | 81                                                                  | 97   | 142  | 145  | 156  | 150  | 162  | 162  | 162  | 162  |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 116  | 202  | 211  | 229  | 212  | 241  | 241  | 241  | 241  |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX  | 104  | 133  | 145  | 122  | 138  | 138  | 138  | 140  |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX  | XXX  | 137  | 180  | 146  | 175  | 177  | 178  | 182  |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX  | XXX  | XXX  | 189  | 123  | 172  | 175  | 175  | 182  |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 19   | 123  | 125  | 127  | 142  |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 93   | 122  | 128  | 136  |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 86   | 124  | 138  |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 49   | 74   |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 34   |

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 1                                                                                   | 1    | 0    | 0    | 1    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016 .....  | 0                                                                                   | 0    | 1    | 1    | 1    | 1    | 1    | 1    | 1    | 1    |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 0    | 0    | 1    | 2    | 2    | 0    | 2    | 2    |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | (1)  | 1    | 1    |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 2A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 2                                                           | 2    | 1    | 1    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016 .....  | 1                                                           | 1    | 0    | 1    | 1    | 1    | 1    | 1    | 1    | 1    |
| 3.                                                                 | 2017 .....  | XXX                                                         | 9    | 1    | 0    | 1    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 2    | 4    | 2    | 1    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 3    | 1    | 2    | 2    | 2    | 1    | 1    |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 0                                                                   | 1    | 1    | 0    | (2)  | 0    | 0    | 0    | 2    | 0    |
| 2.                                                                 | 2016 .....  | 1                                                                   | 1    | 1    | 1    | 1    | 1    | 1    | 1    | 2    | 2    |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 21   | 24   | 24   | 24   | 24   | 24   | 24   | 24   | 24   |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX  | 32   | 34   | 36   | 36   | 36   | 34   | 36   | 36   |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX  | XXX  | 10   | 10   | 11   | 12   | 12   | 12   | 12   |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX  | XXX  | XXX  | 2    | 2    | 2    | 2    | 2    | 2    |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 15                                                                                  | 13   | 7    | 1    | 2    | 1    | 0    | (1)  | 1    | 1    |
| 2.                                                                 | 2016 .....  | 1                                                                                   | 4    | 10   | 15   | 15   | 17   | 17   | 17   | 17   | 17   |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 2    | 9    | 17   | 21   | 23   | 24   | 24   | 24   | 24   |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 4    | 13   | 21   | 28   | 38   | 40   | 43   | 46   |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 4    | 14   | 25   | 31   | 32   | 36   | 37   |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 3    | 7    | 12   | 14   | 17   | 18   |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 2    | 10   | 13   | 17   | 18   |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 1    | 3    | 6    | 8    |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 2    | 7    |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 2    | 6    |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 1    |

SECTION 2B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 38                                                          | 14   | 7    | 6    | 4    | 3    | 3    | (1)  | 0    | 0    |
| 2.                                                                 | 2016 .....  | 35                                                          | 17   | 8    | 4    | 2    | 1    | 1    | 1    | 1    | 1    |
| 3.                                                                 | 2017 .....  | XXX                                                         | 34   | 20   | 10   | 4    | 2    | 1    | 1    | 1    | 1    |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 46   | 31   | 26   | 20   | 10   | 8    | 4    | 4    |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 37   | 23   | 14   | 6    | 4    | 1    | 1    |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 34   | 14   | 9    | 6    | 4    | 4    |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 24   | 13   | 12   | 6    | 6    |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 14   | 10   | 6    | 6    |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 22   | 13   | 13   |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 18   | 18   |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 0                                                                   | 0    | 0    | 0    | 1    | 0    | 2    | (1)  | 24   | 1    |
| 2.                                                                 | 2016 .....  | 51                                                                  | 52   | 52   | 52   | 52   | 52   | 52   | 52   | 52   | 52   |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 65   | 67   | 68   | 68   | 68   | 68   | 67   | 68   | 68   |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX  | 134  | 145  | 150  | 151  | 151  | 151  | 151  | 155  |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX  | XXX  | 98   | 104  | 106  | 107  | 107  | 107  | 107  |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX  | XXX  | XXX  | 90   | 90   | 90   | 90   | 91   | 92   |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 64   | 64   | 65   | 65   | 67   |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 35   | 40   | 40   | 42   |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 70   | 72   | 76   |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 39   | 50   |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 24   |

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 290                                                                                 | 180  | 91   | 72   | 47   | 32   | 25   | (3)  | 31   | 4    |
| 2.                                                                 | 2016 .....  | 46                                                                                  | 145  | 195  | 248  | 285  | 306  | 334  | 348  | 359  | 366  |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 65   | 139  | 205  | 253  | 287  | 327  | 350  | 367  | 379  |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 76   | 207  | 302  | 377  | 451  | 471  | 505  | 532  |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 123  | 303  | 419  | 525  | 596  | 653  | 678  |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 71   | 215  | 340  | 450  | 552  | 616  |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 102  | 279  | 446  | 759  | 919  |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 94   | 318  | 696  | 920  |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 95   | 301  | 465  |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 114  | 303  |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 90   |

SECTION 2A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 622                                                         | 430  | 321  | 250  | 180  | 152  | 114  | 38   | 38   | 38   |
| 2.                                                                 | 2016 .....  | 355                                                         | 246  | 224  | 175  | 135  | 112  | 72   | 53   | 53   | 53   |
| 3.                                                                 | 2017 .....  | XXX                                                         | 358  | 264  | 202  | 182  | 150  | 103  | 79   | 78   | 78   |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 462  | 306  | 249  | 212  | 139  | 134  | 133  | 133  |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 580  | 370  | 347  | 271  | 210  | 209  | 210  |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 513  | 479  | 393  | 345  | 354  | 366  |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 696  | 583  | 505  | 526  | 538  |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 678  | 670  | 677  | 677  |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 567  | 583  | 626  |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 137  | 455  |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 593  |

SECTION 3A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |       |       |       |       |       |       |       |       |       |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
|                                                                    |             | 1                                                                   | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    |
|                                                                    |             | 2016                                                                | 2017  | 2018  | 2019  | 2020  | 2021  | 2022  | 2023  | 2024  | 2025  |
| 1.                                                                 | Prior ..... | 345                                                                 | 228   | 127   | 107   | 105   | 85    | 116   | 50    | 614   | 48    |
| 2.                                                                 | 2016 .....  | 818                                                                 | 1,082 | 1,195 | 1,258 | 1,293 | 1,315 | 1,335 | 1,376 | 1,407 | 1,422 |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 865   | 1,115 | 1,230 | 1,311 | 1,351 | 1,373 | 1,383 | 1,413 | 1,436 |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX   | 1,162 | 1,494 | 1,638 | 1,736 | 1,780 | 1,827 | 1,885 | 1,948 |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX   | XXX   | 1,594 | 2,030 | 2,245 | 2,405 | 2,472 | 2,575 | 2,629 |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX   | XXX   | XXX   | 1,312 | 1,975 | 2,238 | 2,413 | 2,600 | 2,718 |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | 1,517 | 2,194 | 2,540 | 2,875 | 3,117 |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | 1,391 | 2,226 | 2,685 | 3,019 |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 1,270 | 1,908 | 2,302 |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 694   | 1,759 |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | 1,175 |

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 49                                                                                  | 17   | 5    | 2    | 1    | 1    | 2    | (2)  | 2    | 0    |
| 2.                                                                 | 2016 .....  | 13                                                                                  | 18   | 21   | 25   | 28   | 29   | 30   | 30   | 30   | 30   |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 13   | 19   | 24   | 30   | 32   | 32   | 34   | 35   | 35   |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 9    | 14   | 19   | 20   | 21   | 24   | 25   | 25   |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 4    | 9    | 14   | 17   | 18   | 18   | 18   |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 12   | 15   | 17   | 18   | 19   | 20   |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 12   | 15   | 18   | 20   | 20   |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 13   | 19   | 21   | 25   |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 10   | 15   | 20   |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 20   | 31   |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 20   |

SECTION 2B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 48                                                          | 23   | 12   | 12   | 8    | 7    | 5    | 2    | 2    | 2    |
| 2.                                                                 | 2016 .....  | 44                                                          | 19   | 13   | 8    | 3    | 2    | 1    | 1    | 1    | 1    |
| 3.                                                                 | 2017 .....  | XXX                                                         | 42   | 14   | 9    | 6    | 3    | 3    | 1    | 1    | 1    |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 25   | 12   | 9    | 8    | 5    | 2    | 2    | 2    |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 28   | 13   | 7    | 4    | 3    | 3    | 3    |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 21   | 8    | 8    | 7    | 7    | 7    |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 19   | 7    | 3    | 3    | 3    |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 28   | 10   | 9    | 9    |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 28   | 27   | 27   |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 4    | 4    |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 30   |

SECTION 3B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 7                                                                   | 2    | 0    | 2    | 0    | 1    | 5    | 0    | 62   | 0    |
| 2.                                                                 | 2016 .....  | 102                                                                 | 105  | 107  | 110  | 111  | 111  | 111  | 111  | 111  | 111  |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 111  | 116  | 120  | 123  | 123  | 123  | 123  | 123  | 123  |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX  | 100  | 114  | 117  | 119  | 119  | 120  | 122  | 122  |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX  | XXX  | 90   | 94   | 96   | 97   | 97   | 98   | 98   |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX  | XXX  | XXX  | 81   | 85   | 87   | 88   | 92   | 94   |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 83   | 75   | 76   | 79   | 80   |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 51   | 57   | 59   | 63   |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 110  | 128  | 138  |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 86   | 124  |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 128  |

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 73                                                                                  | 59   | 32   | 39   | 33   | 19   | 29   | 13   | 9    | 12   |
| 2.                                                                 | 2016 .....  | 3                                                                                   | 14   | 24   | 39   | 53   | 59   | 70   | 80   | 86   | 92   |
| 3.                                                                 | 2017 .....  | XXX                                                                                 | 10   | 19   | 28   | 36   | 49   | 58   | 65   | 69   | 75   |
| 4.                                                                 | 2018 .....  | XXX                                                                                 | XXX  | 32   | 59   | 70   | 83   | 92   | 105  | 110  | 120  |
| 5.                                                                 | 2019 .....  | XXX                                                                                 | XXX  | XXX  | 56   | 80   | 91   | 102  | 114  | 129  | 157  |
| 6.                                                                 | 2020 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | 20   | 30   | 43   | 52   | 94   | 136  |
| 7.                                                                 | 2021 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 7    | 13   | 22   | 34   | 50   |
| 8.                                                                 | 2022 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 2    | 12   | 20   | 39   |
| 9.                                                                 | 2023 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 2    | 10   | 20   |
| 10.                                                                | 2024 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 3    | 8    |
| 11.                                                                | 2025 .....  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 3    |

SECTION 2A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 228                                                         | 147  | 150  | 146  | 110  | 91   | 68   | 36   | 37   | 37   |
| 2.                                                                 | 2016 .....  | 58                                                          | 53   | 61   | 52   | 35   | 41   | 31   | 26   | 26   | 26   |
| 3.                                                                 | 2017 .....  | XXX                                                         | 43   | 52   | 53   | 43   | 36   | 26   | 23   | 35   | 35   |
| 4.                                                                 | 2018 .....  | XXX                                                         | XXX  | 93   | 47   | 50   | 43   | 37   | 34   | 91   | 91   |
| 5.                                                                 | 2019 .....  | XXX                                                         | XXX  | XXX  | 89   | 46   | 57   | 81   | 119  | 196  | 196  |
| 6.                                                                 | 2020 .....  | XXX                                                         | XXX  | XXX  | XXX  | 45   | 65   | 102  | 145  | 303  | 303  |
| 7.                                                                 | 2021 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 29   | 59   | 62   | 98   | 98   |
| 8.                                                                 | 2022 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 38   | 55   | 105  | 105  |
| 9.                                                                 | 2023 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 24   | 62   | 76   |
| 10.                                                                | 2024 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 41   | 85   |
| 11.                                                                | 2025 .....  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 59   |

SECTION 3A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |             | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |             | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |             | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior ..... | 175                                                                 | 89   | 90   | 87   | 78   | 36   | 64   | 43   | 278  | 30   |
| 2.                                                                 | 2016 .....  | 76                                                                  | 147  | 191  | 224  | 245  | 266  | 284  | 303  | 328  | 352  |
| 3.                                                                 | 2017 .....  | XXX                                                                 | 109  | 171  | 211  | 243  | 265  | 280  | 297  | 322  | 339  |
| 4.                                                                 | 2018 .....  | XXX                                                                 | XXX  | 368  | 429  | 471  | 491  | 504  | 523  | 598  | 654  |
| 5.                                                                 | 2019 .....  | XXX                                                                 | XXX  | XXX  | 454  | 526  | 573  | 646  | 722  | 861  | 979  |
| 6.                                                                 | 2020 .....  | XXX                                                                 | XXX  | XXX  | XXX  | 207  | 307  | 421  | 516  | 772  | 920  |
| 7.                                                                 | 2021 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 64   | 140  | 190  | 263  | 320  |
| 8.                                                                 | 2022 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 61   | 134  | 213  | 274  |
| 9.                                                                 | 2023 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 43   | 134  | 222  |
| 10.                                                                | 2024 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 59   | 174  |
| 11.                                                                | 2025 .....  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 109  |

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 5                                                                                   | 3    | 1    | 1    | 1    | 0    | 1    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                                                   | 1    | 2    | 2    | 1    | 2    | 2    | 2    | 2    | 2    |
| 3.                                                                 | 2017  | XXX                                                                                 | 1    | 2    | 2    | 2    | 2    | 2    | 2    | 2    | 2    |
| 4.                                                                 | 2018  | XXX                                                                                 | XXX  | 0    | 0    | 1    | 1    | 1    | 2    | 2    | 2    |
| 5.                                                                 | 2019  | XXX                                                                                 | XXX  | XXX  | 1    | 1    | 1    | 2    | 2    | 2    | 2    |
| 6.                                                                 | 2020  | XXX                                                                                 | XXX  | XXX  | XXX  | 0    | 0    | 1    | 2    | 2    | 2    |
| 7.                                                                 | 2021  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 1    | 1    | 1    | 1    |
| 8.                                                                 | 2022  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 1    | 3    |
| 10.                                                                | 2024  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 1    |
| 11.                                                                | 2025  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 1    |

SECTION 2B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 10                                                          | 5    | 4    | 3    | 3    | 2    | 1    | 1    | 1    | 1    |
| 2.                                                                 | 2016  | 8                                                           | 2    | 1    | 1    | 1    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                         | 6    | 0    | 1    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                         | XXX  | 6    | 1    | 1    | 1    | 1    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                         | XXX  | XXX  | 7    | 3    | 2    | 1    | 1    | 1    | 1    |
| 6.                                                                 | 2020  | XXX                                                         | XXX  | XXX  | XXX  | 8    | 3    | 1    | 1    | 0    | 0    |
| 7.                                                                 | 2021  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 8    | 1    | 1    | 1    | 1    |
| 8.                                                                 | 2022  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 12   | 2    | 1    | 1    |
| 9.                                                                 | 2023  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 8    | 10   | 10   |
| 10.                                                                | 2024  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3B

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 6                                                                   | 0    | 1    | 1    | 1    | 0    | 0    | 0    | 10   | 1    |
| 2.                                                                 | 2016  | 15                                                                  | 15   | 15   | 15   | 14   | 14   | 14   | 14   | 14   | 14   |
| 3.                                                                 | 2017  | XXX                                                                 | 16   | 16   | 17   | 17   | 17   | 17   | 17   | 17   | 17   |
| 4.                                                                 | 2018  | XXX                                                                 | XXX  | 16   | 16   | 17   | 17   | 17   | 17   | 17   | 17   |
| 5.                                                                 | 2019  | XXX                                                                 | XXX  | XXX  | 13   | 14   | 15   | 15   | 15   | 15   | 15   |
| 6.                                                                 | 2020  | XXX                                                                 | XXX  | XXX  | XXX  | 18   | 19   | 19   | 19   | 19   | 20   |
| 7.                                                                 | 2021  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 20   | 24   | 24   | 25   | 26   |
| 8.                                                                 | 2022  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 26   | 31   | 32   | 32   |
| 9.                                                                 | 2023  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 36   | 39   | 43   |
| 10.                                                                | 2024  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 7    |
| 11.                                                                | 2025  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 15   |

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|-------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 0                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                                                 | 2020  | XXX                                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                                                 | 2021  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                                                 | 2022  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|-------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                           | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                        | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 0                                                           | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                           | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                         | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                         | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                                                 | 2020  | XXX                                                         | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                                                 | 2021  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                                                 | 2022  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred |       | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR-END |      |      |      |      |      |      |      |      |      |
|--------------------------------------------------------------------|-------|---------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                                                    |       | 1                                                                   | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                                                    |       | 2016                                                                | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                                                 | Prior | 0                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                                                 | 2016  | 0                                                                   | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                                                 | 2017  | XXX                                                                 | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                                                 | 2018  | XXX                                                                 | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                                                 | 2019  | XXX                                                                 | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                                                 | 2020  | XXX                                                                 | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                                                 | 2021  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                                                 | 2022  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                                                 | 2023  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                                                | 2024  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                                                | 2025  | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |         |         |         |         |         |         |         |         |         | 11                                 |
|-----------------------------------------------------------------|---------------------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------------|
|                                                                 | 1                                                                         | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                                      | 2017    | 2018    | 2019    | 2020    | 2021    | 2022    | 2023    | 2024    | 2025    |                                    |
| 1. Prior.....                                                   | 0                                                                         | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                                  |
| 2. 2016.....                                                    | 79,225                                                                    | 79,225  | 79,225  | 79,225  | 79,225  | 79,225  | 79,225  | 79,225  | 79,225  | 79,225  | 0                                  |
| 3. 2017.....                                                    | XXX                                                                       | 168,077 | 167,597 | 167,597 | 167,597 | 167,597 | 167,597 | 167,597 | 167,597 | 167,597 | 0                                  |
| 4. 2018.....                                                    | XXX                                                                       | XXX     | 205,781 | 205,781 | 205,781 | 205,781 | 205,781 | 205,781 | 205,781 | 205,781 | 0                                  |
| 5. 2019.....                                                    | XXX                                                                       | XXX     | XXX     | 252,095 | 252,095 | 252,095 | 252,095 | 252,095 | 252,095 | 252,095 | 0                                  |
| 6. 2020.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | 49,983  | 49,983  | 49,983  | 49,983  | 49,983  | 49,983  | 0                                  |
| 7. 2021.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | 69,917  | 69,917  | 69,917  | 69,917  | 69,917  | 0                                  |
| 8. 2022.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | 81,202  | 81,202  | 81,202  | 81,202  | 0                                  |
| 9. 2023.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 90,017  | 90,017  | 90,017  | 0                                  |
| 10. 2024.....                                                   | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 104,633 | 104,633 | 0                                  |
| 11. 2025.....                                                   | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 75,793  | 75,793                             |
| 12. Total.....                                                  | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 75,793                             |
| 13. Earned premiums (Sc P–Pt 1).....                            | 79,225                                                                    | 168,077 | 205,301 | 252,095 | 49,983  | 69,917  | 81,202  | 90,017  | 104,633 | 75,793  | XXX                                |

SECTION 2

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |         |         |         |         |         |         |         |         |         | 11                                 |
|-----------------------------------------------------------------|--------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------------|
|                                                                 | 1                                                            | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                         | 2017    | 2018    | 2019    | 2020    | 2021    | 2022    | 2023    | 2024    | 2025    |                                    |
| 1. Prior.....                                                   | 0                                                            | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                                  |
| 2. 2016.....                                                    | 60,942                                                       | 60,942  | 60,942  | 60,942  | 60,942  | 60,942  | 60,942  | 60,942  | 60,942  | 60,942  | 0                                  |
| 3. 2017.....                                                    | XXX                                                          | 126,046 | 125,594 | 125,594 | 125,594 | 125,594 | 125,594 | 125,594 | 125,594 | 125,594 | 0                                  |
| 4. 2018.....                                                    | XXX                                                          | XXX     | 152,758 | 152,758 | 152,758 | 152,758 | 152,758 | 152,758 | 152,758 | 152,758 | 0                                  |
| 5. 2019.....                                                    | XXX                                                          | XXX     | XXX     | 197,766 | 197,766 | 197,766 | 197,766 | 197,766 | 197,766 | 197,766 | 0                                  |
| 6. 2020.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | 44,010  | 44,010  | 44,010  | 44,010  | 44,010  | 44,010  | 0                                  |
| 7. 2021.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | XXX     | 61,861  | 61,861  | 61,861  | 61,861  | 61,861  | 0                                  |
| 8. 2022.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | 49,317  | 49,317  | 49,317  | 49,317  | 0                                  |
| 9. 2023.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 56,564  | 56,564  | 56,564  | 0                                  |
| 10. 2024.....                                                   | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 70,418  | 70,418  | 0                                  |
| 11. 2025.....                                                   | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 50,047  | 50,047                             |
| 12. Total.....                                                  | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 50,047                             |
| 13. Earned premiums (Sc P–Pt 1).....                            | 60,943                                                       | 126,047 | 152,306 | 197,766 | 44,010  | 61,861  | 49,317  | 56,564  | 70,418  | 50,047  | XXX                                |

SCHEDULE P - PART 6D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |         |         |         |         |         |         |         |         |         | 11                                 |
|-----------------------------------------------------------------|---------------------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------------|
|                                                                 | 1                                                                         | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                                      | 2017    | 2018    | 2019    | 2020    | 2021    | 2022    | 2023    | 2024    | 2025    |                                    |
| 1. Prior.....                                                   | 1,103                                                                     | (98)    | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                                  |
| 2. 2016.....                                                    | 38,346                                                                    | 39,111  | 39,034  | 39,034  | 39,034  | 39,034  | 39,034  | 39,034  | 39,034  | 39,034  | 0                                  |
| 3. 2017.....                                                    | XXX                                                                       | 125,073 | 125,930 | 125,930 | 125,930 | 125,930 | 125,930 | 125,930 | 125,930 | 125,930 | 0                                  |
| 4. 2018.....                                                    | XXX                                                                       | XXX     | 142,031 | 142,031 | 142,031 | 142,031 | 142,031 | 142,031 | 142,031 | 142,031 | 0                                  |
| 5. 2019.....                                                    | XXX                                                                       | XXX     | XXX     | 113,977 | 113,977 | 113,977 | 113,977 | 113,977 | 113,977 | 113,977 | 0                                  |
| 6. 2020.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | 107,910 | 107,910 | 107,910 | 107,910 | 107,910 | 107,910 | 0                                  |
| 7. 2021.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | 104,044 | 104,044 | 104,044 | 104,044 | 104,044 | 0                                  |
| 8. 2022.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | 94,495  | 94,495  | 94,495  | 94,495  | 0                                  |
| 9. 2023.....                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 82,955  | 82,955  | 82,955  | 0                                  |
| 10. 2024.....                                                   | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 25,411  | 25,411  | 0                                  |
| 11. 2025.....                                                   | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | (556)   | (556)                              |
| 12. Total.....                                                  | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | (556)                              |
| 13. Earned premiums (Sc P–Pt 1).....                            | 39,449                                                                    | 125,739 | 142,811 | 113,977 | 107,910 | 104,044 | 94,495  | 82,955  | 25,411  | (556)   | XXX                                |

SECTION 2

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |         |         |         |         |         |         |         |         |         | 11                                 |
|-----------------------------------------------------------------|--------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------------|
|                                                                 | 1                                                            | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                         | 2017    | 2018    | 2019    | 2020    | 2021    | 2022    | 2023    | 2024    | 2025    |                                    |
| 1. Prior.....                                                   | 800                                                          | (79)    | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                                  |
| 2. 2016.....                                                    | 31,442                                                       | 31,994  | 31,936  | 31,936  | 31,936  | 31,936  | 31,936  | 31,936  | 31,936  | 31,936  | 0                                  |
| 3. 2017.....                                                    | XXX                                                          | 115,202 | 115,666 | 115,666 | 115,666 | 115,666 | 115,666 | 115,666 | 115,666 | 115,666 | 0                                  |
| 4. 2018.....                                                    | XXX                                                          | XXX     | 134,427 | 134,427 | 134,427 | 134,427 | 134,427 | 134,427 | 134,427 | 134,427 | 0                                  |
| 5. 2019.....                                                    | XXX                                                          | XXX     | XXX     | 106,383 | 106,383 | 106,383 | 106,383 | 106,383 | 106,383 | 106,383 | 0                                  |
| 6. 2020.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | 100,346 | 100,346 | 100,346 | 100,346 | 100,346 | 100,346 | 0                                  |
| 7. 2021.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | XXX     | 96,930  | 96,930  | 96,930  | 96,930  | 96,930  | 0                                  |
| 8. 2022.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | 75,321  | 75,321  | 75,321  | 75,321  | 0                                  |
| 9. 2023.....                                                    | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 58,763  | 58,763  | 58,763  | 0                                  |
| 10. 2024.....                                                   | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 13,866  | 13,866  | 0                                  |
| 11. 2025.....                                                   | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | (394)   | (394)                              |
| 12. Total.....                                                  | XXX                                                          | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | (394)                              |
| 13. Earned premiums (Sc P–Pt 1).....                            | 32,242                                                       | 115,674 | 134,833 | 106,382 | 100,346 | 96,930  | 75,321  | 58,763  | 13,866  | (394)   | XXX                                |

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |       |       |        |        |        |        |        |        |        | 11                           |
|--------------------------------------------------------------|---------------------------------------------------------------------------|-------|-------|--------|--------|--------|--------|--------|--------|--------|------------------------------|
|                                                              | 1                                                                         | 2     | 3     | 4      | 5      | 6      | 7      | 8      | 9      | 10     | Current Year Premiums Earned |
|                                                              | 2016                                                                      | 2017  | 2018  | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                              |
| 1. Prior                                                     | 0                                                                         | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 2. 2016                                                      | 0                                                                         | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 3. 2017                                                      | XXX                                                                       | 8,177 | 8,089 | 8,089  | 8,089  | 8,089  | 8,089  | 8,089  | 8,089  | 8,089  | 0                            |
| 4. 2018                                                      | XXX                                                                       | XXX   | 7,618 | 7,618  | 7,618  | 7,618  | 7,618  | 7,618  | 7,618  | 7,618  | 0                            |
| 5. 2019                                                      | XXX                                                                       | XXX   | XXX   | 17,467 | 17,467 | 17,467 | 17,467 | 17,467 | 17,467 | 17,467 | 0                            |
| 6. 2020                                                      | XXX                                                                       | XXX   | XXX   | XXX    | 21,391 | 21,391 | 21,391 | 21,391 | 21,391 | 21,391 | 0                            |
| 7. 2021                                                      | XXX                                                                       | XXX   | XXX   | XXX    | XXX    | 18,385 | 18,385 | 18,385 | 18,385 | 18,385 | 0                            |
| 8. 2022                                                      | XXX                                                                       | XXX   | XXX   | XXX    | XXX    | XXX    | 15,168 | 15,168 | 15,168 | 15,168 | 0                            |
| 9. 2023                                                      | XXX                                                                       | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | 11,128 | 11,128 | 11,128 | 0                            |
| 10. 2024                                                     | XXX                                                                       | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | 9,758  | 9,758  | 0                            |
| 11. 2025                                                     | XXX                                                                       | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 8,662  | 8,662                        |
| 12. Total                                                    | XXX                                                                       | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 8,662                        |
| 13. Earned premiums (Sc P–Pt 1)                              | 6,147                                                                     | 8,177 | 7,530 | 17,467 | 21,391 | 18,385 | 15,168 | 11,128 | 9,758  | 8,662  | XXX                          |

SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |       |       |        |        |        |        |        |        |        | 11                           |
|--------------------------------------------------------------|--------------------------------------------------------------|-------|-------|--------|--------|--------|--------|--------|--------|--------|------------------------------|
|                                                              | 1                                                            | 2     | 3     | 4      | 5      | 6      | 7      | 8      | 9      | 10     | Current Year Premiums Earned |
|                                                              | 2016                                                         | 2017  | 2018  | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                              |
| 1. Prior                                                     | 0                                                            | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 2. 2016                                                      | 0                                                            | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 3. 2017                                                      | XXX                                                          | 8,135 | 8,047 | 8,047  | 8,047  | 8,047  | 8,047  | 8,047  | 8,047  | 8,047  | 0                            |
| 4. 2018                                                      | XXX                                                          | XXX   | 7,610 | 7,610  | 7,610  | 7,610  | 7,610  | 7,610  | 7,610  | 7,610  | 0                            |
| 5. 2019                                                      | XXX                                                          | XXX   | XXX   | 17,467 | 17,467 | 17,467 | 17,467 | 17,467 | 17,467 | 17,467 | 0                            |
| 6. 2020                                                      | XXX                                                          | XXX   | XXX   | XXX    | 21,354 | 21,354 | 21,354 | 21,354 | 21,354 | 21,354 | 0                            |
| 7. 2021                                                      | XXX                                                          | XXX   | XXX   | XXX    | XXX    | 18,345 | 18,345 | 18,345 | 18,345 | 18,345 | 0                            |
| 8. 2022                                                      | XXX                                                          | XXX   | XXX   | XXX    | XXX    | XXX    | 15,308 | 15,308 | 15,308 | 15,308 | 0                            |
| 9. 2023                                                      | XXX                                                          | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | 11,125 | 11,125 | 11,125 | 0                            |
| 10. 2024                                                     | XXX                                                          | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | 9,749  | 9,749  | 0                            |
| 11. 2025                                                     | XXX                                                          | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 8,661  | 8,661                        |
| 12. Total                                                    | XXX                                                          | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 8,661                        |
| 13. Earned premiums (Sc P–Pt 1)                              | 6,104                                                        | 8,135 | 7,523 | 17,467 | 21,354 | 18,345 | 15,308 | 11,125 | 9,749  | 8,661  | XXX                          |

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |         |         |         |         |         |         |         |         |         | 11                           |
|--------------------------------------------------------------|---------------------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------|
|                                                              | 1                                                                         | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      | Current Year Premiums Earned |
|                                                              | 2016                                                                      | 2017    | 2018    | 2019    | 2020    | 2021    | 2022    | 2023    | 2024    | 2025    |                              |
| 1. Prior                                                     | 0                                                                         | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                            |
| 2. 2016                                                      | 0                                                                         | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                            |
| 3. 2017                                                      | XXX                                                                       | 101,101 | 101,365 | 101,365 | 101,365 | 101,365 | 101,365 | 101,365 | 101,365 | 101,365 | 0                            |
| 4. 2018                                                      | XXX                                                                       | XXX     | 114,104 | 114,104 | 114,104 | 114,104 | 114,104 | 114,104 | 114,104 | 114,104 | 0                            |
| 5. 2019                                                      | XXX                                                                       | XXX     | XXX     | 165,537 | 165,537 | 165,537 | 165,537 | 165,537 | 165,537 | 165,537 | 0                            |
| 6. 2020                                                      | XXX                                                                       | XXX     | XXX     | XXX     | 243,901 | 243,901 | 243,901 | 243,901 | 243,901 | 243,901 | 0                            |
| 7. 2021                                                      | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | 331,348 | 331,348 | 331,348 | 331,348 | 331,348 | 0                            |
| 8. 2022                                                      | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | 385,552 | 385,552 | 385,552 | 385,552 | 0                            |
| 9. 2023                                                      | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 433,284 | 433,284 | 433,284 | 0                            |
| 10. 2024                                                     | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 449,752 | 449,752 | 0                            |
| 11. 2025                                                     | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 452,132 | 452,132                      |
| 12. Total                                                    | XXX                                                                       | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 452,132                      |
| 13. Earned premiums (Sc P–Pt 1)                              | 85,443                                                                    | 101,101 | 114,368 | 165,538 | 243,901 | 331,348 | 385,552 | 433,284 | 449,752 | 452,132 | XXX                          |

SECTION 2A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |        |        |         |         |         |         |         |         |         | 11                           |
|--------------------------------------------------------------|--------------------------------------------------------------|--------|--------|---------|---------|---------|---------|---------|---------|---------|------------------------------|
|                                                              | 1                                                            | 2      | 3      | 4       | 5       | 6       | 7       | 8       | 9       | 10      | Current Year Premiums Earned |
|                                                              | 2016                                                         | 2017   | 2018   | 2019    | 2020    | 2021    | 2022    | 2023    | 2024    | 2025    |                              |
| 1. Prior                                                     | 0                                                            | 0      | 0      | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                            |
| 2. 2016                                                      | 0                                                            | 0      | 0      | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0                            |
| 3. 2017                                                      | XXX                                                          | 79,367 | 79,626 | 79,626  | 79,626  | 79,626  | 79,626  | 79,626  | 79,626  | 79,626  | 0                            |
| 4. 2018                                                      | XXX                                                          | XXX    | 90,056 | 90,056  | 90,056  | 90,056  | 90,056  | 90,056  | 90,056  | 90,056  | 0                            |
| 5. 2019                                                      | XXX                                                          | XXX    | XXX    | 131,083 | 131,083 | 131,083 | 131,083 | 131,083 | 131,083 | 131,083 | 0                            |
| 6. 2020                                                      | XXX                                                          | XXX    | XXX    | XXX     | 198,961 | 198,961 | 198,961 | 198,961 | 198,961 | 198,961 | 0                            |
| 7. 2021                                                      | XXX                                                          | XXX    | XXX    | XXX     | XXX     | 277,559 | 277,559 | 277,559 | 277,559 | 277,559 | 0                            |
| 8. 2022                                                      | XXX                                                          | XXX    | XXX    | XXX     | XXX     | XXX     | 176,045 | 176,045 | 176,045 | 176,045 | 0                            |
| 9. 2023                                                      | XXX                                                          | XXX    | XXX    | XXX     | XXX     | XXX     | XXX     | 186,588 | 186,588 | 186,588 | 0                            |
| 10. 2024                                                     | XXX                                                          | XXX    | XXX    | XXX     | XXX     | XXX     | XXX     | XXX     | 200,072 | 200,072 | 0                            |
| 11. 2025                                                     | XXX                                                          | XXX    | XXX    | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 201,206 | 201,206                      |
| 12. Total                                                    | XXX                                                          | XXX    | XXX    | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | XXX     | 201,206                      |
| 13. Earned premiums (Sc P–Pt 1)                              | 65,881                                                       | 79,367 | 90,315 | 131,083 | 198,961 | 277,559 | 176,045 | 186,588 | 200,072 | 201,206 | XXX                          |

SCHEDULE P – PART 6H – OTHER LIABILITY – CLAIMS–MADE

SECTION 1B

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |        |        |        |        | 11                                 |
|-----------------------------------------------------------------|---------------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|------------------------------------|
|                                                                 | 1                                                                         | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                                      | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                                    |
| 1. Prior                                                        | 0                                                                         | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                                  |
| 2. 2016                                                         | 0                                                                         | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                                  |
| 3. 2017                                                         | XXX                                                                       | 12,747 | 12,757 | 12,757 | 12,757 | 12,757 | 12,757 | 12,757 | 12,757 | 12,757 | 0                                  |
| 4. 2018                                                         | XXX                                                                       | XXX    | 15,497 | 15,497 | 15,497 | 15,497 | 15,497 | 15,497 | 15,497 | 15,497 | 0                                  |
| 5. 2019                                                         | XXX                                                                       | XXX    | XXX    | 14,429 | 14,429 | 14,429 | 14,429 | 14,429 | 14,429 | 14,429 | 0                                  |
| 6. 2020                                                         | XXX                                                                       | XXX    | XXX    | XXX    | 17,868 | 17,868 | 17,868 | 17,868 | 17,868 | 17,868 | 0                                  |
| 7. 2021                                                         | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | 21,169 | 21,169 | 21,169 | 21,169 | 21,169 | 0                                  |
| 8. 2022                                                         | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | 25,247 | 25,247 | 25,247 | 25,247 | 0                                  |
| 9. 2023                                                         | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 24,994 | 24,994 | 24,994 | 0                                  |
| 10. 2024                                                        | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 24,373 | 24,373 | 0                                  |
| 11. 2025                                                        | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 24,383 | 24,383                             |
| 12. Total                                                       | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 24,383                             |
| 13. Earned premiums (Sc P–Pt 1)                                 | 11,906                                                                    | 12,748 | 15,506 | 14,429 | 17,868 | 21,169 | 25,247 | 24,994 | 24,373 | 24,383 | XXX                                |

SECTION 2B

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |       |        |        |        |        |        |        |        |        | 11                                 |
|-----------------------------------------------------------------|--------------------------------------------------------------|-------|--------|--------|--------|--------|--------|--------|--------|--------|------------------------------------|
|                                                                 | 1                                                            | 2     | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                         | 2017  | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                                    |
| 1. Prior                                                        | 0                                                            | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                                  |
| 2. 2016                                                         | 0                                                            | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                                  |
| 3. 2017                                                         | XXX                                                          | 9,503 | 9,514  | 9,514  | 9,514  | 9,514  | 9,514  | 9,514  | 9,514  | 9,514  | 0                                  |
| 4. 2018                                                         | XXX                                                          | XXX   | 11,490 | 11,490 | 11,490 | 11,490 | 11,490 | 11,490 | 11,490 | 11,490 | 0                                  |
| 5. 2019                                                         | XXX                                                          | XXX   | XXX    | 10,852 | 10,852 | 10,852 | 10,852 | 10,852 | 10,852 | 10,852 | 0                                  |
| 6. 2020                                                         | XXX                                                          | XXX   | XXX    | XXX    | 13,528 | 13,528 | 13,528 | 13,528 | 13,528 | 13,528 | 0                                  |
| 7. 2021                                                         | XXX                                                          | XXX   | XXX    | XXX    | XXX    | 16,053 | 16,053 | 16,053 | 16,053 | 16,053 | 0                                  |
| 8. 2022                                                         | XXX                                                          | XXX   | XXX    | XXX    | XXX    | XXX    | 6,500  | 6,500  | 6,500  | 6,500  | 0                                  |
| 9. 2023                                                         | XXX                                                          | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | 7,127  | 7,127  | 7,127  | 0                                  |
| 10. 2024                                                        | XXX                                                          | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 11,200 | 11,200 | 0                                  |
| 11. 2025                                                        | XXX                                                          | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 11,446 | 11,446                             |
| 12. Total                                                       | XXX                                                          | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 11,446                             |
| 13. Earned premiums (Sc P–Pt 1)                                 | 8,956                                                        | 9,503 | 11,502 | 10,852 | 13,528 | 16,053 | 6,500  | 7,127  | 11,200 | 11,446 | XXX                                |

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                 |
|-----------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------------|
|                                                                 | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                    |
| 1. Prior                                                        | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 2. 2016                                                         | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 3. 2017                                                         | XXX                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 4. 2018                                                         | XXX                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 5. 2019                                                         | XXX                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 6. 2020                                                         | XXX                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 7. 2021                                                         | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 8. 2022                                                         | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                                  |
| 9. 2023                                                         | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                                  |
| 10. 2024                                                        | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                                  |
| 11. 2025                                                        | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                                  |
| 12. Total                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                                  |
| 13. Earned premiums (Sc P–Pt 1)                                 | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                |

SECTION 2

| Years in Which Premiums Were<br>Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                                 |
|-----------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------------|
|                                                                 | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Current Year<br>Premiums<br>Earned |
|                                                                 | 2016                                                         | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                                    |
| 1. Prior                                                        | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 2. 2016                                                         | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 3. 2017                                                         | XXX                                                          | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 4. 2018                                                         | XXX                                                          | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 5. 2019                                                         | XXX                                                          | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 6. 2020                                                         | XXX                                                          | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 7. 2021                                                         | XXX                                                          | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                                  |
| 8. 2022                                                         | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                                  |
| 9. 2023                                                         | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                                  |
| 10. 2024                                                        | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                                  |
| 11. 2025                                                        | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                                  |
| 12. Total                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                                  |
| 13. Earned premiums (Sc P–Pt 1)                                 | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                                |

SCHEDULE P - PART 6N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                           |
|--------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------|
|                                                              | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Current Year Premiums Earned |
|                                                              | 2016                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                              |
| 1. Prior                                                     | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 2. 2016                                                      | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 3. 2017                                                      | XXX                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 4. 2018                                                      | XXX                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 5. 2019                                                      | XXX                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 6. 2020                                                      | XXX                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 7. 2021                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                            |
| 8. 2022                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                            |
| 9. 2023                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                            |
| 10. 2024                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                            |
| 11. 2025                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                            |
| 12. Total                                                    | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                            |
| 13. Earned premiums (Sc P–Pt 1)                              | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                          |

SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                           |
|--------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------|
|                                                              | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Current Year Premiums Earned |
|                                                              | 2016                                                         | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                              |
| 1. Prior                                                     | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 2. 2016                                                      | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 3. 2017                                                      | XXX                                                          | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 4. 2018                                                      | XXX                                                          | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 5. 2019                                                      | XXX                                                          | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 6. 2020                                                      | XXX                                                          | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 7. 2021                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                            |
| 8. 2022                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                            |
| 9. 2023                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                            |
| 10. 2024                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                            |
| 11. 2025                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                            |
| 12. Total                                                    | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                            |
| 13. Earned premiums (Sc P–Pt 1)                              | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                          |

SCHEDULE P - PART 6O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                           |
|--------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------|
|                                                              | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Current Year Premiums Earned |
|                                                              | 2016                                                                      | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                              |
| 1. Prior                                                     | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 2. 2016                                                      | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 3. 2017                                                      | XXX                                                                       | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 4. 2018                                                      | XXX                                                                       | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 5. 2019                                                      | XXX                                                                       | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 6. 2020                                                      | XXX                                                                       | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 7. 2021                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                            |
| 8. 2022                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                            |
| 9. 2023                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                            |
| 10. 2024                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                            |
| 11. 2025                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                            |
| 12. Total                                                    | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                            |
| 13. Earned premiums (Sc P–Pt 1)                              | 0                                                                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                          |

SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      | 11                           |
|--------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------|
|                                                              | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | Current Year Premiums Earned |
|                                                              | 2016                                                         | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |                              |
| 1. Prior                                                     | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 2. 2016                                                      | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 3. 2017                                                      | XXX                                                          | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 4. 2018                                                      | XXX                                                          | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 5. 2019                                                      | XXX                                                          | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 6. 2020                                                      | XXX                                                          | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0                            |
| 7. 2021                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0                            |
| 8. 2022                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0                            |
| 9. 2023                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0                            |
| 10. 2024                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0                            |
| 11. 2025                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0                            |
| 12. Total                                                    | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                            |
| 13. Earned premiums (Sc P–Pt 1)                              | 0                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | XXX                          |

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |        |        |        |        | 11                           |
|--------------------------------------------------------------|---------------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|------------------------------|
|                                                              | 1                                                                         | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | Current Year Premiums Earned |
|                                                              | 2016                                                                      | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                              |
| 1. Prior                                                     | 0                                                                         | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 2. 2016                                                      | 0                                                                         | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 3. 2017                                                      | XXX                                                                       | 25,152 | 25,170 | 25,170 | 25,170 | 25,170 | 25,170 | 25,170 | 25,170 | 25,170 | 0                            |
| 4. 2018                                                      | XXX                                                                       | XXX    | 25,314 | 25,314 | 25,314 | 25,314 | 25,314 | 25,314 | 25,314 | 25,314 | 0                            |
| 5. 2019                                                      | XXX                                                                       | XXX    | XXX    | 29,833 | 29,833 | 29,833 | 29,833 | 29,833 | 29,833 | 29,833 | 0                            |
| 6. 2020                                                      | XXX                                                                       | XXX    | XXX    | XXX    | 36,356 | 36,356 | 36,356 | 36,356 | 36,356 | 36,356 | 0                            |
| 7. 2021                                                      | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | 42,725 | 42,725 | 42,725 | 42,725 | 42,725 | 0                            |
| 8. 2022                                                      | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | 47,340 | 47,340 | 47,340 | 47,340 | 0                            |
| 9. 2023                                                      | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 53,841 | 53,841 | 53,841 | 0                            |
| 10. 2024                                                     | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 55,240 | 55,240 | 0                            |
| 11. 2025                                                     | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 48,288 | 48,288                       |
| 12. Total                                                    | XXX                                                                       | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 48,288                       |
| 13. Earned premiums (Sc P–Pt 1)                              | 24,679                                                                    | 25,152 | 25,332 | 29,833 | 36,356 | 42,725 | 47,340 | 53,841 | 55,240 | 48,288 | XXX                          |

SECTION 2A

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |        |        |        |        |        |        |        |        |        | 11                           |
|--------------------------------------------------------------|--------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|------------------------------|
|                                                              | 1                                                            | 2      | 3      | 4      | 5      | 6      | 7      | 8      | 9      | 10     | Current Year Premiums Earned |
|                                                              | 2016                                                         | 2017   | 2018   | 2019   | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                              |
| 1. Prior                                                     | 0                                                            | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 2. 2016                                                      | 0                                                            | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 3. 2017                                                      | XXX                                                          | 17,754 | 17,772 | 17,772 | 17,772 | 17,772 | 17,772 | 17,772 | 17,772 | 17,772 | 0                            |
| 4. 2018                                                      | XXX                                                          | XXX    | 17,898 | 17,898 | 17,898 | 17,898 | 17,898 | 17,898 | 17,898 | 17,898 | 0                            |
| 5. 2019                                                      | XXX                                                          | XXX    | XXX    | 21,234 | 21,234 | 21,234 | 21,234 | 21,234 | 21,234 | 21,234 | 0                            |
| 6. 2020                                                      | XXX                                                          | XXX    | XXX    | XXX    | 25,733 | 25,733 | 25,733 | 25,733 | 25,733 | 25,733 | 0                            |
| 7. 2021                                                      | XXX                                                          | XXX    | XXX    | XXX    | XXX    | 30,535 | 30,535 | 30,535 | 30,535 | 30,535 | 0                            |
| 8. 2022                                                      | XXX                                                          | XXX    | XXX    | XXX    | XXX    | XXX    | 2,166  | 2,166  | 2,166  | 2,166  | 0                            |
| 9. 2023                                                      | XXX                                                          | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 7,254  | 7,254  | 7,254  | 0                            |
| 10. 2024                                                     | XXX                                                          | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 20,134 | 20,134 | 0                            |
| 11. 2025                                                     | XXX                                                          | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 19,540 | 19,540                       |
| 12. Total                                                    | XXX                                                          | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 19,540                       |
| 13. Earned premiums (Sc P–Pt 1)                              | 17,466                                                       | 17,754 | 17,917 | 21,234 | 25,733 | 30,535 | 2,166  | 7,254  | 20,134 | 19,540 | XXX                          |

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR-END (\$000 OMITTED) |       |       |       |        |        |        |        |        |        | 11                           |
|--------------------------------------------------------------|---------------------------------------------------------------------------|-------|-------|-------|--------|--------|--------|--------|--------|--------|------------------------------|
|                                                              | 1                                                                         | 2     | 3     | 4     | 5      | 6      | 7      | 8      | 9      | 10     | Current Year Premiums Earned |
|                                                              | 2016                                                                      | 2017  | 2018  | 2019  | 2020   | 2021   | 2022   | 2023   | 2024   | 2025   |                              |
| 1. Prior                                                     | 0                                                                         | 0     | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 2. 2016                                                      | 0                                                                         | 0     | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0      | 0                            |
| 3. 2017                                                      | XXX                                                                       | 5,514 | 5,514 | 5,514 | 5,514  | 5,514  | 5,514  | 5,514  | 5,514  | 5,514  | 0                            |
| 4. 2018                                                      | XXX                                                                       | XXX   | 6,436 | 6,436 | 6,436  | 6,436  | 6,436  | 6,436  | 6,436  | 6,436  | 0                            |
| 5. 2019                                                      | XXX                                                                       | XXX   | XXX   | 8,152 | 8,152  | 8,152  | 8,152  | 8,152  | 8,152  | 8,152  | 0                            |
| 6. 2020                                                      | XXX                                                                       | XXX   | XXX   | XXX   | 11,348 | 11,348 | 11,348 | 11,348 | 11,348 | 11,348 | 0                            |
| 7. 2021                                                      | XXX                                                                       | XXX   | XXX   | XXX   | XXX    | 13,580 | 13,580 | 13,580 | 13,580 | 13,580 | 0                            |
| 8. 2022                                                      | XXX                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | 12,202 | 12,202 | 12,202 | 12,202 | 0                            |
| 9. 2023                                                      | XXX                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | 10,443 | 10,443 | 10,443 | 0                            |
| 10. 2024                                                     | XXX                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | 8,622  | 8,622  | 0                            |
| 11. 2025                                                     | XXX                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | 7,603  | 7,603                        |
| 12. Total                                                    | XXX                                                                       | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | XXX    | 7,603                        |
| 13. Earned premiums (Sc P–Pt 1)                              | 5,326                                                                     | 5,514 | 6,436 | 8,152 | 11,348 | 13,580 | 12,202 | 10,443 | 8,622  | 7,603  | XXX                          |

SECTION 2B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED CEDED AT YEAR-END (\$000 OMITTED) |       |       |       |       |        |        |        |        |        | 11                           |
|--------------------------------------------------------------|--------------------------------------------------------------|-------|-------|-------|-------|--------|--------|--------|--------|--------|------------------------------|
|                                                              | 1                                                            | 2     | 3     | 4     | 5     | 6      | 7      | 8      | 9      | 10     | Current Year Premiums Earned |
|                                                              | 2016                                                         | 2017  | 2018  | 2019  | 2020  | 2021   | 2022   | 2023   | 2024   | 2025   |                              |
| 1. Prior                                                     | 0                                                            | 0     | 0     | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0                            |
| 2. 2016                                                      | 0                                                            | 0     | 0     | 0     | 0     | 0      | 0      | 0      | 0      | 0      | 0                            |
| 3. 2017                                                      | XXX                                                          | 3,881 | 3,881 | 3,881 | 3,881 | 3,881  | 3,881  | 3,881  | 3,881  | 3,881  | 0                            |
| 4. 2018                                                      | XXX                                                          | XXX   | 4,770 | 4,770 | 4,770 | 4,770  | 4,770  | 4,770  | 4,770  | 4,770  | 0                            |
| 5. 2019                                                      | XXX                                                          | XXX   | XXX   | 6,764 | 6,764 | 6,764  | 6,764  | 6,764  | 6,764  | 6,764  | 0                            |
| 6. 2020                                                      | XXX                                                          | XXX   | XXX   | XXX   | 8,979 | 8,979  | 8,979  | 8,979  | 8,979  | 8,979  | 0                            |
| 7. 2021                                                      | XXX                                                          | XXX   | XXX   | XXX   | XXX   | 10,363 | 10,363 | 10,363 | 10,363 | 10,363 | 0                            |
| 8. 2022                                                      | XXX                                                          | XXX   | XXX   | XXX   | XXX   | XXX    | 4,864  | 4,864  | 4,864  | 4,864  | 0                            |
| 9. 2023                                                      | XXX                                                          | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | 3,852  | 3,852  | 3,852  | 0                            |
| 10. 2024                                                     | XXX                                                          | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | 4,266  | 4,266  | 0                            |
| 11. 2025                                                     | XXX                                                          | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | 4,132  | 4,132                        |
| 12. Total                                                    | XXX                                                          | XXX   | XXX   | XXX   | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | 4,132                        |
| 13. Earned premiums (Sc P–Pt 1)                              | 3,812                                                        | 3,881 | 4,770 | 6,764 | 8,979 | 10,363 | 4,864  | 3,852  | 4,266  | 4,132  | XXX                          |

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS  
(\$000 OMITTED)

SECTION 1

|                     |                                                     | 1                                             | 2                                                                         | 3                                              | 4                                | 5                                                               | 6                                              |
|---------------------|-----------------------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------|----------------------------------|-----------------------------------------------------------------|------------------------------------------------|
|                     |                                                     | Total Net<br>Losses and<br>Expenses<br>Unpaid | Net Losses<br>and Expenses<br>Unpaid on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive as<br>Percentage of<br>Total | Total Net<br>Premiums<br>Written | Net<br>Premiums<br>Written on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive as<br>Percentage of<br>Total |
| Schedule P – Part 1 |                                                     |                                               |                                                                           |                                                |                                  |                                                                 |                                                |
| 1.                  | Homeowners/farmowners                               | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 2.                  | Private passenger auto liability/medical            | 389                                           | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 3.                  | Commercial auto/truck liability/medical             | 64,089                                        | 0                                                                         | 0                                              | 20,327                           | 0                                                               | 0                                              |
| 4.                  | Workers' compensation                               | 18,638                                        | 0                                                                         | 0                                              | (487)                            | 0                                                               | 0                                              |
| 5.                  | Commercial multiple peril                           | 8                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 6.                  | Medical professional liability—occurrence           | 211                                           | 0                                                                         | 0                                              | 33                               | 0                                                               | 0                                              |
| 7.                  | Medical professional liability—claims-made          | 11,231                                        | 0                                                                         | 0                                              | 4,906                            | 0                                                               | 0                                              |
| 8.                  | Special liability                                   | 2,866                                         | 0                                                                         | 0                                              | 1,407                            | 0                                                               | 0                                              |
| 9.                  | Other liability—occurrence                          | 579,587                                       | 0                                                                         | 0                                              | 242,170                          | 0                                                               | 0                                              |
| 10.                 | Other liabilities—claims-made                       | 10,018                                        | 0                                                                         | 0                                              | 13,063                           | 0                                                               | 0                                              |
| 11.                 | Special property                                    | 5,049                                         | 0                                                                         | 0                                              | 374                              | 0                                                               | 0                                              |
| 12.                 | Auto physical damage                                | 672                                           | 0                                                                         | 0                                              | 779                              | 0                                                               | 0                                              |
| 13.                 | Fidelity/surety                                     | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 14.                 | Other                                               | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 15.                 | International                                       | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 16.                 | Reinsurance-nonproportional assumed property        | XXX                                           | XXX                                                                       | XXX                                            | XXX                              | XXX                                                             | XXX                                            |
| 17.                 | Reinsurance-nonproportional assumed liability       | XXX                                           | XXX                                                                       | XXX                                            | XXX                              | XXX                                                             | XXX                                            |
| 18.                 | Reinsurance-nonproportional assumed financial lines | XXX                                           | XXX                                                                       | XXX                                            | XXX                              | XXX                                                             | XXX                                            |
| 19.                 | Products liability—occurrence                       | 145,865                                       | 0                                                                         | 0                                              | 26,808                           | 0                                                               | 0                                              |
| 20.                 | Products liability—claims-made                      | 3,785                                         | 0                                                                         | 0                                              | 3,467                            | 0                                                               | 0                                              |
| 21.                 | Financial guaranty/mortgage guaranty                | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 22.                 | Warranty                                            | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 23.                 | Pet insurance plans                                 | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 24.                 | Totals                                              | 842,406                                       | 0                                                                         | 0                                              | 312,848                          | 0                                                               | 0                                              |

SECTION 2

|                                        |       | INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                        |       | 1                                                                                              | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
| Years in Which Policies<br>Were Issued |       | 2016                                                                                           | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                                              | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                                              | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                                            | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                                            | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                                            | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3

|                                        |       | BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT<br>YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                        |       | 1                                                                                                                               | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
| Years in Which Policies<br>Were Issued |       | 2016                                                                                                                            | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                                                                               | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                                                                               | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                                                                             | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                                                                             | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                                                                             | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                                                                             | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P – PART 7A – PRIMARY LOSS SENSITIVE CONTRACTS (CONTINUED)

| SECTION 4                              |       |                                                          |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|----------------------------------------------------------|------|------|------|------|------|------|------|------|------|
| Years in Which Policies<br>Were Issued |       | NET EARNED PREMIUMS REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|                                        |       | 1                                                        | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                        |       | 2016                                                     | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                        | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                        | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                      | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                      | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                      | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                      | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

| SECTION 5                              |       |                                                                                                    |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
| Years in Which Policies<br>Were Issued |       | NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|                                        |       | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                        |       | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                                                | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

(\$000 OMITTED)

SECTION 1

|                     |                                                     | 1                                             | 2                                                                         | 3                                              | 4                                | 5                                                               | 6                                              |
|---------------------|-----------------------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------|----------------------------------|-----------------------------------------------------------------|------------------------------------------------|
|                     |                                                     | Total Net<br>Losses and<br>Expenses<br>Unpaid | Net Losses<br>and Expenses<br>Unpaid on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive as<br>Percentage of<br>Total | Total Net<br>Premiums<br>Written | Net<br>Premiums<br>Written on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive as<br>Percentage of<br>Total |
| Schedule P – Part 1 |                                                     |                                               |                                                                           |                                                |                                  |                                                                 |                                                |
| 1.                  | Homeowners/farmowners                               | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 2.                  | Private passenger auto liability/medical            | 389                                           | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 3.                  | Commercial auto/truck liability/medical             | 64,089                                        | 0                                                                         | 0                                              | 20,327                           | 0                                                               | 0                                              |
| 4.                  | Workers' compensation                               | 18,638                                        | 0                                                                         | 0                                              | (487)                            | 0                                                               | 0                                              |
| 5.                  | Commercial multiple peril                           | 8                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 6.                  | Medical professional liability—occurrence           | 211                                           | 0                                                                         | 0                                              | 33                               | 0                                                               | 0                                              |
| 7.                  | Medical professional liability—claims-made          | 11,231                                        | 0                                                                         | 0                                              | 4,906                            | 0                                                               | 0                                              |
| 8.                  | Special liability                                   | 2,866                                         | 0                                                                         | 0                                              | 1,407                            | 0                                                               | 0                                              |
| 9.                  | Other liability—occurrence                          | 579,587                                       | 0                                                                         | 0                                              | 242,170                          | 0                                                               | 0                                              |
| 10.                 | Other liabilities—claims-made                       | 10,018                                        | 0                                                                         | 0                                              | 13,063                           | 0                                                               | 0                                              |
| 11.                 | Special property                                    | 5,049                                         | 0                                                                         | 0                                              | 374                              | 0                                                               | 0                                              |
| 12.                 | Auto physical damage                                | 672                                           | 0                                                                         | 0                                              | 779                              | 0                                                               | 0                                              |
| 13.                 | Fidelity/surety                                     | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 14.                 | Other                                               | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 15.                 | International                                       | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 16.                 | Reinsurance-nonproportional assumed property        | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 17.                 | Reinsurance-nonproportional assumed liability       | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 18.                 | Reinsurance-nonproportional assumed financial lines | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 19.                 | Products liability—occurrence                       | 145,865                                       | 0                                                                         | 0                                              | 26,808                           | 0                                                               | 0                                              |
| 20.                 | Products liability—claims-made                      | 3,785                                         | 0                                                                         | 0                                              | 3,467                            | 0                                                               | 0                                              |
| 21.                 | Financial guaranty/mortgage guaranty                | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 22.                 | Warranty                                            | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 23.                 | Pet insurance plans                                 | 0                                             | 0                                                                         | 0                                              | 0                                | 0                                                               | 0                                              |
| 24.                 | Totals                                              | 842,406                                       | 0                                                                         | 0                                              | 312,848                          | 0                                                               | 0                                              |

SECTION 2

|                                        |       | INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                        |       | 1                                                                                              | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
| Years in Which Policies<br>Were Issued |       | 2016                                                                                           | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                                              | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                                              | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                                            | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                                            | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                                            | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                                            | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SECTION 3

|                                        |       | BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT<br>YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                        |       | 1                                                                                                                               | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
| Years in Which Policies<br>Were Issued |       | 2016                                                                                                                            | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                                                                               | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                                                                               | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                                                                             | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                                                                             | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                                                                             | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                                                                             | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P – PART 7B – REINSURANCE LOSS SENSITIVE CONTRACTS (CONTINUED)

| SECTION 4                              |       |                                                          |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|----------------------------------------------------------|------|------|------|------|------|------|------|------|------|
| Years in Which Policies<br>Were Issued |       | NET EARNED PREMIUMS REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|                                        |       | 1                                                        | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                        |       | 2016                                                     | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                        | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                        | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                      | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                      | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                      | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                      | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

| SECTION 5                              |       |                                                                                                    |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
| Years in Which Policies<br>Were Issued |       | NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|                                        |       | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                        |       | 2016                                                                                               | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                                                | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                                                | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                                                | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                                                | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

| SECTION 6                              |       |                                                                      |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|----------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
| Years in Which Policies<br>Were Issued |       | INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|                                        |       | 1                                                                    | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                        |       | 2016                                                                 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                                    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                                    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                                  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                                  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                                  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                                  | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                                  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                                  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                                  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                                  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                                  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

| SECTION 7                              |       |                                                                 |      |      |      |      |      |      |      |      |      |
|----------------------------------------|-------|-----------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
| Years in Which Policies<br>Were Issued |       | RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR-END (\$000 OMITTED) |      |      |      |      |      |      |      |      |      |
|                                        |       | 1                                                               | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                        |       | 2016                                                            | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
| 1.                                     | Prior | 0                                                               | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 2.                                     | 2016  | 0                                                               | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 3.                                     | 2017  | XXX                                                             | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 4.                                     | 2018  | XXX                                                             | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 5.                                     | 2019  | XXX                                                             | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| 6.                                     | 2020  | XXX                                                             | XXX  | XXX  | XX   | 0    | 0    | 0    | 0    | 0    | 0    |
| 7.                                     | 2021  | XXX                                                             | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    | 0    |
| 8.                                     | 2022  | XXX                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    | 0    |
| 9.                                     | 2023  | XXX                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    | 0    |
| 10.                                    | 2024  | XXX                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    | 0    |
| 11.                                    | 2025  | XXX                                                             | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.
- 1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? If the answer to question 1.1 is "no", leave the following questions blank.  
If the answer to question 1.1 is "yes", please answer the following questions:..... NO .....
- 1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?..... \$..... 0
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP No. 65?.....
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve?.....
- 1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A – Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?.....
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

| Years in Which Premiums Were Earned and Losses Were Incurred | DDR Reserve Included in<br>Schedule P, Part 1F, Medical Professional Liability<br>Column 24: Total Net Losses and Expenses Unpaid |                             |
|--------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
|                                                              | 1<br>Section 1: Occurrence                                                                                                        | 2<br>Section 2: Claims-Made |
| 1.601. Prior.....                                            | 0.....                                                                                                                            | 0.....                      |
| 1.602. 2016.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.603. 2017.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.604. 2018.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.605. 2019.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.606. 2020.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.607. 2021.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.608. 2022.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.609. 2023.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.610. 2024.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.611. 2025.....                                             | 0.....                                                                                                                            | 0.....                      |
| 1.612. Totals.....                                           | 0.....                                                                                                                            | 0.....                      |

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?..... YES .....
3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement?..... YES .....
4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10?..... NO .....

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums (in thousands of dollars) in force at the end of the year for:  
5.1. Fidelity..... \$..... 0  
5.2. Surety..... \$..... 0
6. Claim count information is reported per claim or per claimant (indicate which)..... PER CLAIM.....  
If not the same in all years, explain in Interrogatory 7.
- 7.1. The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?..... YES .....
- 7.2. An extended statement may be attached  
THE COMPANY PARTICIPATES IN AN INTERCOMPANY POOLING AGREEMENT AND HAS A 55% PARTICIPATION PERCENTAGE. SEE NOTE 26. CLAIM COUNTS ARE REPORTED AS FOLLOWS: WORKERS' COMPENSATION CLAIMS ARE REPORTED ON A PER CLAIMANT BASIS, ALL OTHER LINES OF BUSINESS ARE REPORTED ON A PER CLAIM BASIS.

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN  
Allocated By States And Territories

|                      |                                                               |     | 1                 | Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken |                        | 4                                                              | 5                                      | 6                      | 7                    | 8                                                    | 9                                                                         |
|----------------------|---------------------------------------------------------------|-----|-------------------|--------------------------------------------------------------------------------------------------------------|------------------------|----------------------------------------------------------------|----------------------------------------|------------------------|----------------------|------------------------------------------------------|---------------------------------------------------------------------------|
|                      |                                                               |     | Active Status (a) | 2                                                                                                            | 3                      | Dividends Paid or Credited to Policyholders on Direct Business | Direct Losses Paid (Deducting Salvage) | Direct Losses Incurred | Direct Losses Unpaid | Finance and Service Charges Not Included in Premiums | Direct Premium Written for Federal Purchasing Groups (Included in Col. 2) |
|                      |                                                               |     |                   | Direct Premiums Written                                                                                      | Direct Premiums Earned |                                                                |                                        |                        |                      |                                                      |                                                                           |
| States, Etc.         |                                                               |     |                   |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                           |
| 1.                   | Alabama                                                       | AL  | E                 | 6,997,780                                                                                                    | 7,617,583              | 0                                                              | 630,243                                | 569,995                | 11,728,717           | 0                                                    | 0                                                                         |
| 2.                   | Alaska                                                        | AK  | E                 | 698,435                                                                                                      | 844,905                | 0                                                              | 0                                      | 518,237                | 1,117,165            | 0                                                    | 0                                                                         |
| 3.                   | Arizona                                                       | AZ  | E                 | 15,616,647                                                                                                   | 19,491,937             | 0                                                              | 995,939                                | 5,089,733              | 34,486,675           | 0                                                    | 0                                                                         |
| 4.                   | Arkansas                                                      | AR  | E                 | 2,083,270                                                                                                    | 2,452,316              | 0                                                              | 77,684                                 | 168,875                | 3,277,896            | 0                                                    | 0                                                                         |
| 5.                   | California                                                    | CA  | E                 | 161,437,485                                                                                                  | 164,042,874            | 0                                                              | 87,094,135                             | 86,855,993             | 316,703,454          | 0                                                    | 0                                                                         |
| 6.                   | Colorado                                                      | CO  | E                 | 10,618,240                                                                                                   | 10,647,549             | 0                                                              | 2,467,808                              | 3,538,662              | 15,136,715           | 0                                                    | 0                                                                         |
| 7.                   | Connecticut                                                   | CT  | E                 | 5,066,280                                                                                                    | 5,222,168              | 0                                                              | 456,999                                | 477,134                | 8,412,558            | 0                                                    | 0                                                                         |
| 8.                   | Delaware                                                      | DE  | E                 | 1,049,320                                                                                                    | 1,347,000              | 0                                                              | 34,172                                 | 436,513                | 2,022,469            | 0                                                    | 0                                                                         |
| 9.                   | District of Columbia                                          | DC  | E                 | 1,928,655                                                                                                    | 1,936,312              | 0                                                              | 65,662                                 | 635,307                | 3,059,108            | 0                                                    | 0                                                                         |
| 10.                  | Florida                                                       | FL  | E                 | 169,654,858                                                                                                  | 179,385,759            | 0                                                              | 100,479,455                            | 117,097,181            | 314,442,443          | 0                                                    | 0                                                                         |
| 11.                  | Georgia                                                       | GA  | E                 | 18,402,809                                                                                                   | 20,294,877             | 0                                                              | 3,677,206                              | 3,513,851              | 30,948,551           | 0                                                    | 0                                                                         |
| 12.                  | Hawaii                                                        | HI  | E                 | 1,885,636                                                                                                    | 3,977,729              | 0                                                              | 20,000                                 | 2,212,289              | 4,649,100            | 0                                                    | 0                                                                         |
| 13.                  | Idaho                                                         | ID  | E                 | 3,434,112                                                                                                    | 3,356,414              | 0                                                              | 522,295                                | 1,115,025              | 4,907,223            | 0                                                    | 0                                                                         |
| 14.                  | Illinois                                                      | IL  | E                 | 20,612,614                                                                                                   | 21,962,531             | 0                                                              | 19,311,431                             | 19,062,599             | 32,373,517           | 0                                                    | 0                                                                         |
| 15.                  | Indiana                                                       | IN  | E                 | 5,839,231                                                                                                    | 6,082,307              | 0                                                              | 1,796,801                              | (2,714,215)            | 8,939,553            | 0                                                    | 0                                                                         |
| 16.                  | Iowa                                                          | IA  | E                 | 3,154,280                                                                                                    | 3,160,085              | 0                                                              | 122,811                                | 1,638,756              | 4,110,883            | 0                                                    | 0                                                                         |
| 17.                  | Kansas                                                        | KS  | E                 | 3,270,659                                                                                                    | 3,214,618              | 0                                                              | 2,692,701                              | 366,269                | 3,572,171            | 0                                                    | 0                                                                         |
| 18.                  | Kentucky                                                      | KY  | E                 | 4,387,431                                                                                                    | 4,506,855              | 0                                                              | 200,000                                | 1,933,832              | 8,343,382            | 0                                                    | 0                                                                         |
| 19.                  | Louisiana                                                     | LA  | E                 | 12,796,525                                                                                                   | 14,112,784             | 0                                                              | 14,976,915                             | 4,780,746              | 25,560,742           | 0                                                    | 0                                                                         |
| 20.                  | Maine                                                         | ME  | E                 | 957,934                                                                                                      | 840,669                | 0                                                              | 50,000                                 | (367,355)              | 890,953              | 0                                                    | 0                                                                         |
| 21.                  | Maryland                                                      | MD  | E                 | 4,795,652                                                                                                    | 4,917,155              | 0                                                              | 1,603,423                              | 1,478,505              | 6,147,934            | 0                                                    | 0                                                                         |
| 22.                  | Massachusetts                                                 | MA  | E                 | 8,572,248                                                                                                    | 9,593,091              | 0                                                              | 9,910,242                              | 4,128,755              | 22,363,690           | 0                                                    | 0                                                                         |
| 23.                  | Michigan                                                      | MI  | E                 | 15,143,431                                                                                                   | 11,942,293             | 0                                                              | 3,409,686                              | 4,547,635              | 18,149,736           | 0                                                    | 0                                                                         |
| 24.                  | Minnesota                                                     | MN  | E                 | 6,715,084                                                                                                    | 7,337,790              | 0                                                              | 2,754,776                              | 546,837                | 10,761,512           | 0                                                    | 0                                                                         |
| 25.                  | Mississippi                                                   | MS  | E                 | 3,430,331                                                                                                    | 4,548,502              | 0                                                              | 5,479,168                              | 5,549,630              | 7,089,254            | 0                                                    | 0                                                                         |
| 26.                  | Missouri                                                      | MO  | E                 | 10,945,380                                                                                                   | 10,340,704             | 0                                                              | 7,186,117                              | 4,821,255              | 17,581,815           | 0                                                    | 0                                                                         |
| 27.                  | Montana                                                       | MT  | E                 | 3,554,828                                                                                                    | 3,806,326              | 0                                                              | 247,500                                | 440,183                | 5,871,209            | 0                                                    | 0                                                                         |
| 28.                  | Nebraska                                                      | NE  | E                 | 2,738,107                                                                                                    | 2,971,889              | 0                                                              | 351,500                                | 330,119                | 4,680,318            | 0                                                    | 0                                                                         |
| 29.                  | Nevada                                                        | NV  | E                 | 11,604,340                                                                                                   | 11,961,022             | 0                                                              | 3,970,978                              | 4,815,685              | 21,836,496           | 0                                                    | 0                                                                         |
| 30.                  | New Hampshire                                                 | NH  | E                 | 544,751                                                                                                      | 536,624                | 0                                                              | 0                                      | 336,166                | 789,692              | 0                                                    | 0                                                                         |
| 31.                  | New Jersey                                                    | NJ  | E                 | 19,956,254                                                                                                   | 21,584,017             | 0                                                              | 12,994,993                             | 14,228,849             | 39,366,320           | 0                                                    | 0                                                                         |
| 32.                  | New Mexico                                                    | NM  | E                 | 1,935,574                                                                                                    | 2,261,577              | 0                                                              | 82,500                                 | 1,122,518              | 4,667,498            | 0                                                    | 0                                                                         |
| 33.                  | New York                                                      | NY  | E                 | 148,384,810                                                                                                  | 147,221,891            | 0                                                              | 54,610,448                             | 74,676,385             | 326,229,541          | 0                                                    | 0                                                                         |
| 34.                  | North Carolina                                                | NC  | E                 | 8,677,887                                                                                                    | 9,292,102              | 0                                                              | 1,704,791                              | 2,146,059              | 13,479,106           | 0                                                    | 0                                                                         |
| 35.                  | North Dakota                                                  | ND  | E                 | 922,056                                                                                                      | 1,110,061              | 0                                                              | 0                                      | 565,252                | 1,812,021            | 0                                                    | 0                                                                         |
| 36.                  | Ohio                                                          | OH  | D                 | 9,715,365                                                                                                    | 10,380,432             | 0                                                              | 3,096,388                              | 1,239,495              | 16,487,726           | 0                                                    | 0                                                                         |
| 37.                  | Oklahoma                                                      | OK  | E                 | 6,190,628                                                                                                    | 6,956,387              | 0                                                              | 1,461,193                              | 3,115,641              | 10,964,244           | 0                                                    | 0                                                                         |
| 38.                  | Oregon                                                        | OR  | E                 | 8,925,166                                                                                                    | 9,546,738              | 0                                                              | 6,425,551                              | 7,968,602              | 17,671,860           | 0                                                    | 0                                                                         |
| 39.                  | Pennsylvania                                                  | PA  | E                 | 14,246,178                                                                                                   | 16,250,730             | 0                                                              | 8,120,031                              | 4,762,514              | 25,826,878           | 0                                                    | 0                                                                         |
| 40.                  | Rhode Island                                                  | RI  | E                 | 1,430,643                                                                                                    | 1,461,014              | 0                                                              | 1,039,777                              | 1,111,009              | 2,373,930            | 0                                                    | 0                                                                         |
| 41.                  | South Carolina                                                | SC  | E                 | 4,530,766                                                                                                    | 4,899,043              | 0                                                              | 2,789,640                              | 216,236                | 7,950,513            | 0                                                    | 0                                                                         |
| 42.                  | South Dakota                                                  | SD  | E                 | 499,209                                                                                                      | 408,817                | 0                                                              | 0                                      | 286,971                | 532,595              | 0                                                    | 0                                                                         |
| 43.                  | Tennessee                                                     | TN  | E                 | 9,864,557                                                                                                    | 10,397,189             | 0                                                              | 2,320,042                              | 1,906,284              | 13,840,859           | 0                                                    | 0                                                                         |
| 44.                  | Texas                                                         | TX  | E                 | 169,838,406                                                                                                  | 186,785,671            | 0                                                              | 95,882,886                             | 153,379,852            | 312,355,827          | 0                                                    | 0                                                                         |
| 45.                  | Utah                                                          | UT  | E                 | 5,397,874                                                                                                    | 4,430,885              | 0                                                              | 94,469                                 | 1,998,792              | 6,438,903            | 0                                                    | 0                                                                         |
| 46.                  | Vermont                                                       | VT  | E                 | 117,785                                                                                                      | 129,660                | 0                                                              | 0                                      | (2,970)                | 138,612              | 0                                                    | 0                                                                         |
| 47.                  | Virginia                                                      | VA  | E                 | 7,542,052                                                                                                    | 7,805,102              | 0                                                              | 10,781,638                             | 6,790,242              | 12,031,181           | 0                                                    | 0                                                                         |
| 48.                  | Washington                                                    | WA  | E                 | 21,900,696                                                                                                   | 23,747,954             | 0                                                              | 8,661,172                              | 12,836,224             | 36,364,876           | 0                                                    | 0                                                                         |
| 49.                  | West Virginia                                                 | WV  | E                 | 612,160                                                                                                      | 804,225                | 0                                                              | 120,000                                | (725,855)              | 1,530,255            | 0                                                    | 0                                                                         |
| 50.                  | Wisconsin                                                     | WI  | E                 | 3,860,837                                                                                                    | 4,019,822              | 0                                                              | 5,079,146                              | 5,682,717              | 5,770,176            | 0                                                    | 0                                                                         |
| 51.                  | Wyoming                                                       | WY  | E                 | 549,979                                                                                                      | 645,294                | 0                                                              | 0                                      | 890,784                | 1,850,484            | 0                                                    | 0                                                                         |
| 52.                  | American Samoa                                                | AS  | N                 | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 53.                  | Guam                                                          | GU  | N                 | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 54.                  | Puerto Rico                                                   | PR  | E                 | 0                                                                                                            | 0                      | 0                                                              | 225,000                                | 220,000                | 0                    | 0                                                    | 0                                                                         |
| 55.                  | U.S. Virgin Islands                                           | VI  | E                 | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 56.                  | Northern Mariana Islands                                      | MP  | N                 | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 57.                  | Canada                                                        | CAN | N                 | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 58.                  | Aggregate other alien                                         | OT  | XXX               | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 59.                  | Totals                                                        |     | XXX               | 963,035,235                                                                                                  | 1,012,591,279          | 0                                                              | 486,075,312                            | 568,339,798            | 1,807,638,336        | 0                                                    | 0                                                                         |
| Details of Write-Ins |                                                               |     |                   |                                                                                                              |                        |                                                                |                                        |                        |                      |                                                      |                                                                           |
| 58001.               |                                                               |     | XXX               | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 58002.               |                                                               |     | XXX               | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 58003.               |                                                               |     | XXX               | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page |     | XXX               | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) |     | XXX               | 0                                                                                                            | 0                      | 0                                                              | 0                                      | 0                      | 0                    | 0                                                    | 0                                                                         |

(a) Active Status Counts

|                                                                                               |    |                                                                                                                             |   |
|-----------------------------------------------------------------------------------------------|----|-----------------------------------------------------------------------------------------------------------------------------|---|
| 1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG                    | 0  | 4. Q – Qualified - Qualified or accredited reinsurer                                                                        | 0 |
| 2. R – Registered – Non-domiciled RRGs                                                        | 0  | 5. D – Domestic Surplus Lines Insurer (DSL) – Reporting entities authorized to write surplus lines in the state of domicile | 1 |
| 3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state | 52 | 6. N – None of the above - Not allowed to write business in the state                                                       | 4 |

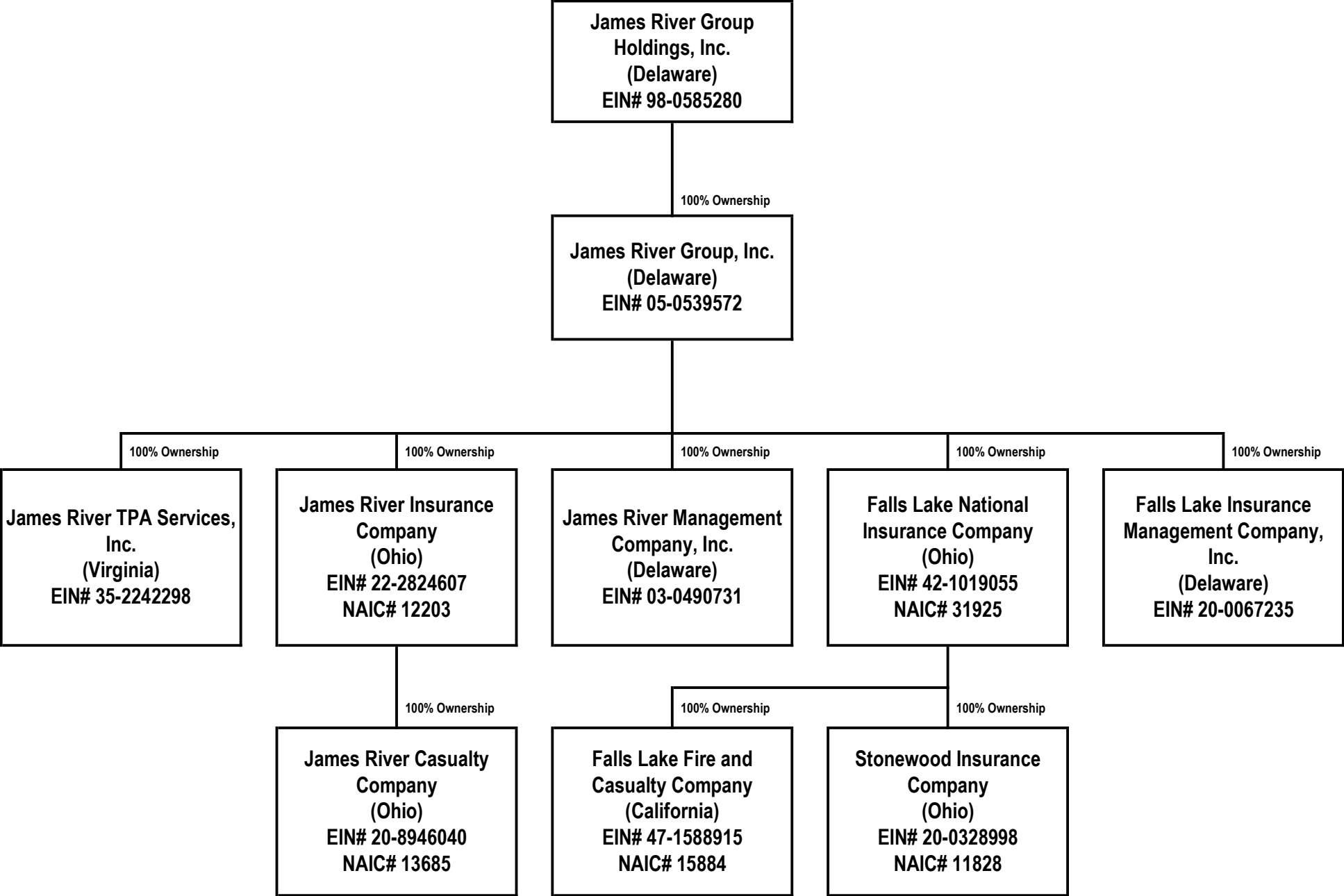
(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations  
PREMIUMS ARE ALLOCATED TO JURISDICTION BASED ON LOCATION OF RISK.

SCHEDULE T – PART 2  
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN  
Allocated By States And Territories

|              |                                |     | Direct Business Only        |                                  |                                          |                                       |                        |        |
|--------------|--------------------------------|-----|-----------------------------|----------------------------------|------------------------------------------|---------------------------------------|------------------------|--------|
|              |                                |     | 1                           | 2                                | 3                                        | 4                                     | 5                      | 6      |
| States, Etc. |                                |     | Life (Group and Individual) | Annuities (Group and Individual) | Disability Income (Group and Individual) | Long-Term Care (Group and Individual) | Deposit-Type Contracts | Totals |
| 1.           | Alabama .....                  | AL  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 2.           | Alaska .....                   | AK  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 3.           | Arizona .....                  | AZ  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 4.           | Arkansas .....                 | AR  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 5.           | California .....               | CA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 6.           | Colorado .....                 | CO  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 7.           | Connecticut .....              | CT  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 8.           | Delaware .....                 | DE  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 9.           | District of Columbia .....     | DC  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 10.          | Florida .....                  | FL  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 11.          | Georgia .....                  | GA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 12.          | Hawaii .....                   | HI  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 13.          | Idaho .....                    | ID  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 14.          | Illinois .....                 | IL  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 15.          | Indiana .....                  | IN  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 16.          | Iowa .....                     | IA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 17.          | Kansas .....                   | KS  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 18.          | Kentucky .....                 | KY  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 19.          | Louisiana .....                | LA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 20.          | Maine .....                    | ME  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 21.          | Maryland .....                 | MD  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 22.          | Massachusetts .....            | MA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 23.          | Michigan .....                 | MI  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 24.          | Minnesota .....                | MN  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 25.          | Mississippi .....              | MS  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 26.          | Missouri .....                 | MO  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 27.          | Montana .....                  | MT  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 28.          | Nebraska .....                 | NE  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 29.          | Nevada .....                   | NV  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 30.          | New Hampshire .....            | NH  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 31.          | New Jersey .....               | NJ  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 32.          | New Mexico .....               | NM  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 33.          | New York .....                 | NY  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 34.          | North Carolina .....           | NC  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 35.          | North Dakota .....             | ND  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 36.          | Ohio .....                     | OH  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 37.          | Oklahoma .....                 | OK  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 38.          | Oregon .....                   | OR  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 39.          | Pennsylvania .....             | PA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 40.          | Rhode Island .....             | RI  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 41.          | South Carolina .....           | SC  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 42.          | South Dakota .....             | SD  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 43.          | Tennessee .....                | TN  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 44.          | Texas .....                    | TX  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 45.          | Utah .....                     | UT  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 46.          | Vermont .....                  | VT  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 47.          | Virginia .....                 | VA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 48.          | Washington .....               | WA  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 49.          | West Virginia .....            | WV  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 50.          | Wisconsin .....                | WI  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 51.          | Wyoming .....                  | WY  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 52.          | American Samoa .....           | AS  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 53.          | Guam .....                     | GU  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 54.          | Puerto Rico .....              | PR  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 55.          | U.S. Virgin Islands .....      | VI  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 56.          | Northern Mariana Islands ..... | MP  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 57.          | Canada .....                   | CAN | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 58.          | Aggregate other alien .....    | OT  | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |
| 59.          | Totals .....                   |     | 0                           | 0                                | 0                                        | 0                                     | 0                      | 0      |

NONE

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



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                           | 3                 | 4          | 5            | 6          | 7                                                                      | 8                                            | 9                    | 10                               | 11                                             | 12                                                                                 | 13                                          | 14                                           | 15                                  | 16 |
|------------|-----------------------------|-------------------|------------|--------------|------------|------------------------------------------------------------------------|----------------------------------------------|----------------------|----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|----------------------------------------------|-------------------------------------|----|
| Group Code | Group Name                  | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates  | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership, Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Yes/No) | *  |
| 0000       |                             | 00000             | 98-0585280 | 0            | 0001620459 | NASDAQ                                                                 | JAMES RIVER GROUP HOLDINGS, INC              | DE                   | UIP                              |                                                |                                                                                    | 0                                           |                                              | NO                                  | 0  |
| 0000       |                             | 00000             | 05-0539572 | 0            | 0000000000 |                                                                        | JAMES RIVER GROUP, INC                       | DE                   | UDP                              | JAMES RIVER GROUP HOLDINGS, INC                | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 0000       |                             | 00000             | 35-2242298 | 0            | 0000000000 |                                                                        | JAMES RIVER TPA SERVICES, INC                | VA                   | NIA                              | JAMES RIVER GROUP, INC                         | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 3494       | JAMES RIVER INSURANCE GROUP | 12203             | 22-2824607 | 0            | 0000000000 |                                                                        | JAMES RIVER INSURANCE COMPANY                | OH                   | RE                               | JAMES RIVER GROUP, INC                         | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 0000       |                             | 00000             | 03-0490731 | 0            | 0000000000 |                                                                        | JAMES RIVER MANAGEMENT COMPANY, INC          | DE                   | NIA                              | JAMES RIVER GROUP, INC                         | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 3494       | JAMES RIVER INSURANCE GROUP | 13685             | 20-8946040 | 0            | 0000000000 |                                                                        | JAMES RIVER CASUALTY COMPANY                 | OH                   | DS                               | JAMES RIVER INSURANCE COMPANY                  | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 3494       | JAMES RIVER INSURANCE GROUP | 31925             | 42-1019055 | 0            | 0000000000 |                                                                        | FALLS LAKE NATIONAL INSURANCE COMPANY        | OH                   | IA                               | JAMES RIVER GROUP, INC                         | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 0000       |                             | 00000             | 20-0067235 | 0            | 0000000000 |                                                                        | FALLS LAKE INSURANCE MANAGEMENT COMPANY, INC | DE                   | NIA                              | JAMES RIVER GROUP, INC                         | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 3494       | JAMES RIVER INSURANCE GROUP | 15884             | 47-1588915 | 0            | 0000000000 |                                                                        | FALLS LAKE FIRE AND CASUALTY COMPANY         | CA                   | IA                               | FALLS LAKE NATIONAL INSURANCE COMPANY          | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |
| 3494       | JAMES RIVER INSURANCE GROUP | 11828             | 20-0328998 | 0            | 0000000000 |                                                                        | STONEWOOD INSURANCE COMPANY                  | OH                   | IA                               | FALLS LAKE NATIONAL INSURANCE COMPANY          | Ownership                                                                          | 100.000                                     | JAMES RIVER GROUP HOLDINGS, INC              | NO                                  | 0  |

|          |             |
|----------|-------------|
| Asterisk | Explanation |
| 0        |             |

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1                        | 2          | 3                                                        | 4                        | 5                        | 6                                                                                                                            | 7                                                                                                                                       | 8                                                    | 9                                                                         | 10  | 11                                                                                              | 12           | 13                                                                                                   |
|--------------------------|------------|----------------------------------------------------------|--------------------------|--------------------------|------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|---------------------------------------------------------------------------|-----|-------------------------------------------------------------------------------------------------|--------------|------------------------------------------------------------------------------------------------------|
| NAIC<br>Company<br>Code  | ID Number  | Names of Insurers and Parent, Subsidiaries or Affiliates | Shareholder<br>Dividends | Capital<br>Contributions | Purchases,<br>Sales or<br>Exchanges of<br>Loans,<br>Securities, Real<br>Estate,<br>Mortgage<br>Loans or Other<br>Investments | Income/<br>(Disbursements)<br>Incurred in<br>Connection with<br>Guarantees or<br>Undertakings for the<br>Benefit of any<br>Affiliate(s) | Management<br>Agreements<br>and Service<br>Contracts | Income/<br>(Disbursements)<br>Incurred Under<br>Reinsurance<br>Agreements | *   | Any Other<br>Material Activity<br>Not in the<br>Ordinary Course<br>of the Insurer's<br>Business | Totals       | Reinsurance<br>Recoverable/<br>(Payable) on<br>Losses and/or<br>Reserve Credit<br>Taken/ (Liability) |
| 00000                    | 05-0539572 | JAMES RIVER GROUP, INC.                                  | 0                        | (55,000,000)             | 0                                                                                                                            | 0                                                                                                                                       | 32,299,917                                           | 0                                                                         |     | 0                                                                                               | (22,700,083) | 0                                                                                                    |
| 12203                    | 22-2824607 | JAMES RIVER INSURANCE COMPANY                            | 0                        | 35,000,000               | 0                                                                                                                            | 0                                                                                                                                       | (128,539,312)                                        | 0                                                                         | *   | 0                                                                                               | (93,539,312) | 0                                                                                                    |
| 00000                    | 03-0490731 | JAMES RIVER MANAGEMENT COMPANY                           | 0                        | 0                        | 0                                                                                                                            | 0                                                                                                                                       | 96,239,395                                           | 0                                                                         |     | 0                                                                                               | 96,239,395   | 0                                                                                                    |
| 13685                    | 20-8946040 | JAMES RIVER CASUALTY COMPANY                             | 0                        | 5,000,000                | 0                                                                                                                            | 0                                                                                                                                       | 0                                                    | 0                                                                         | *   | 0                                                                                               | 5,000,000    | 0                                                                                                    |
| 31925                    | 42-1019055 | FALLS LAKE NATIONAL INSURANCE COMPANY                    | 0                        | 5,000,000                | 0                                                                                                                            | 0                                                                                                                                       | (8,647,563)                                          | 0                                                                         | *   | 0                                                                                               | (3,647,563)  | 0                                                                                                    |
| 00000                    | 20-0067235 | FALLS LAKE INSURANCE MANAGEMENT COMPANY                  | 0                        | 0                        | 0                                                                                                                            | 0                                                                                                                                       | 18,910,240                                           | 0                                                                         |     | 0                                                                                               | 18,910,240   | 0                                                                                                    |
| 11828                    | 20-0328998 | STONEWOOD INSURANCE COMPANY                              | 0                        | 10,000,000               | 0                                                                                                                            | 0                                                                                                                                       | (3,923,514)                                          | 0                                                                         | *   | 0                                                                                               | 6,076,486    | 0                                                                                                    |
| 15884                    | 47-1588915 | FALLS LAKE FIRE AND CASUALTY COMPANY                     | 0                        | 0                        | 0                                                                                                                            | 0                                                                                                                                       | (6,339,163)                                          | 0                                                                         | *   | 0                                                                                               | (6,339,163)  | 0                                                                                                    |
| 9999999 – Control Totals |            |                                                          | 0                        | 0                        | 0                                                                                                                            | 0                                                                                                                                       | 0                                                    | 0                                                                         | XXX | 0                                                                                               | 0            | 0                                                                                                    |

Pooling Percentages

James River Insurance Company: 55%  
James River Casualty Company: 7%  
Falls Lake National Insurance Company: 7%  
Stonewood Insurance Company: 14%  
Falls Lake Fire and Casualty Company: 17%

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

| 1                                             | 2                                             | 3                                               | 4                                                                                                | 5                                    | 6                                                           | 7                                                    | 8                                                                                                |
|-----------------------------------------------|-----------------------------------------------|-------------------------------------------------|--------------------------------------------------------------------------------------------------|--------------------------------------|-------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------------------------------|
| Insurers in Holding Company                   | Owners with Greater than 10% Ownership        | Ownership Percentage<br>Column 2 of<br>Column 1 | Granted<br>Disclaimer of<br>Control /<br>Affiliation of<br>Column 2 Over<br>Column 1<br>(Yes/No) | Ultimate Controlling Party           | U.S. Insurance Groups or Entities<br>Controlled by Column 5 | Ownership<br>Percentage<br>(Column 5 of<br>Column 6) | Granted<br>Disclaimer of<br>Control /<br>Affiliation of<br>Column 5 Over<br>Column 6<br>(Yes/No) |
| JAMES RIVER INSURANCE COMPANY.....            | JAMES RIVER GROUP, INC.....                   | 100.000 %                                       | NO.....                                                                                          | JAMES RIVER GROUP HOLDINGS, INC..... | JAMES RIVER GROUP.....                                      | 100.000 %                                            | NO.....                                                                                          |
| JAMES RIVER CASUALTY COMPANY.....             | JAMES RIVER INSURANCE COMPANY.....            | 100.000 %                                       | NO.....                                                                                          | JAMES RIVER GROUP HOLDINGS, INC..... | JAMES RIVER GROUP.....                                      | 100.000 %                                            | NO.....                                                                                          |
| FALLS LAKE NATIONAL INSURANCE<br>COMPANY..... | JAMES RIVER GROUP, INC.....                   | 100.000 %                                       | NO.....                                                                                          | JAMES RIVER GROUP HOLDINGS, INC..... | JAMES RIVER GROUP.....                                      | 100.000 %                                            | NO.....                                                                                          |
| FALLS LAKE FIRE AND CASUALTY<br>COMPANY.....  | FALLS LAKE NATIONAL INSURANCE<br>COMPANY..... | 100.000 %                                       | NO.....                                                                                          | JAMES RIVER GROUP HOLDINGS, INC..... | JAMES RIVER GROUP.....                                      | 100.000 %                                            | NO.....                                                                                          |
| STONEWOOD INSURANCE COMPANY.....              | FALLS LAKE NATIONAL INSURANCE<br>COMPANY..... | 100.000 %                                       | NO.....                                                                                          | JAMES RIVER GROUP HOLDINGS, INC..... | JAMES RIVER GROUP.....                                      | 100.000 %                                            | NO.....                                                                                          |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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 |
|-------------------------------------------------------------------------------------------------------------------------------|----------|
| March Filing                                                                                                                  |          |
| 1. Will an Actuarial Opinion be filed by March 1?                                                                             | YES      |
| 2. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?                                 | YES      |
| 3. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?                                         | YES      |
| 4. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?              | YES      |
| April Filing                                                                                                                  |          |
| 5. Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?                            | YES      |
| 6. Will Management's Discussion and Analysis be filed by April 1?                                                             | YES      |
| 7. Will the Supplemental Investment Risks Interrogatories be filed by April 1?                                                | YES      |
| May Filing                                                                                                                    |          |
| 8. Will this company be included in a combined annual statement that is filed with the NAIC by May 1?                         | YES      |
| June Filing                                                                                                                   |          |
| 9. Will an Audited Financial Report be filed by June 1?                                                                       | YES      |
| 10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES      |

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| March Filing                                                                                                                                                                                         |          |
| 11. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?                                                                                           | NO       |
| 12. Will the Financial Guaranty Insurance Exhibit be filed by March 1?                                                                                                                               | NO       |
| 13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?                                                                           | NO       |
| 14. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?                                                                                                 | YES      |
| 15. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?                                                                                                 | NO       |
| 16. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?                                                                                                                     | NO       |
| 17. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?                                                        | NO       |
| 18. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                        | NO       |
| 19. Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?                                                 | YES      |
| 20. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                         | YES      |
| 21. Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?                                                                                    | NO       |
| 22. Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?                                                                                                       | NO       |
| 23. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                                                         | YES      |
| 24. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | NO       |
| 25. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?       | NO       |
| 26. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?                     | NO       |
| 27. Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception – Asbestos and Pollution contracts be filed with the state of domicile and the NAIC by March 1?                  | NO       |
| 28. Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?                                                                          | YES      |
| 29. Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?                                                   | NO       |
| April Filing                                                                                                                                                                                         |          |
| 30. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?                                                                                        | NO       |
| 31. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?                                                                                  | NO       |
| 32. Will the Accident and Health Policy Experience Exhibit be filed by April 1?                                                                                                                      | NO       |
| 33. Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?                                                                           | NO       |
| 34. Will the Cybersecurity Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?                                                                                | YES      |
| 35. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?                                     | NO       |
| 36. Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?                                                                                         | NO       |
| 37. Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?                                                                                        | NO       |
| August Filing                                                                                                                                                                                        |          |
| 38. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?                                                                           | YES      |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

| Explanation |                                                           | Barcode                                                                                                                    |
|-------------|-----------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------|
| 1.          |                                                           |                                                                                                                            |
| 2.          |                                                           |                                                                                                                            |
| 3.          |                                                           |                                                                                                                            |
| 4.          |                                                           |                                                                                                                            |
| 5.          |                                                           |                                                                                                                            |
| 6.          |                                                           |                                                                                                                            |
| 7.          |                                                           |                                                                                                                            |
| 8.          |                                                           |                                                                                                                            |
| 9.          |                                                           |                                                                                                                            |
| 10.         |                                                           |                                                                                                                            |
| 11.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 4 2 0 0 0 0 0 0   |
| 12.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 4 0 0 0 0 0 0   |
| 13.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 3 6 0 0 0 0 0 0   |
| 14.         |                                                           |                                                                                                                            |
| 15.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 4 9 0 0 0 0 0 0   |
| 16.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 3 8 5 0 0 0 0 0   |
| 17.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 4 0 1 0 0 0 0 0   |
| 18.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 3 6 5 0 0 0 0 0   |
| 19.         |                                                           |                                                                                                                            |
| 20.         |                                                           |                                                                                                                            |
| 21.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 4 0 0 0 0 0 0 0   |
| 22.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 5 0 0 0 0 0 0 0  |
| 23.         |                                                           |                                                                                                                            |
| 24.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 2 4 0 0 0 0 0 |
| 25.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 2 5 0 0 0 0 0 |
| 26.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 2 6 0 0 0 0 0 |
| 27.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 5 5 0 0 0 0 0 0 |
| 28.         |                                                           |                                                                                                                            |
| 29.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 6 0 0 0 0 0 0 0 |
| 30.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 3 0 0 0 0 0 0 |
| 31.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 3 0 6 0 0 0 0 0 |
| 32.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 1 0 0 0 0 0 0 |
| 33.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 1 6 0 0 0 0 0 |
| 34.         |                                                           |                                                                                                                            |
| 35.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 2 9 0 0 0 0 0 0 |
| 36.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 5 6 0 0 0 0 0 0 |
| 37.         | THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED. | <br>1 2 2 0 3 2 0 2 5 5 6 5 0 0 0 0 0 |
| 38.         |                                                           |                                                                                                                            |

OVERFLOW PAGE FOR WRITE-INS

| ASSETS                                                                    |              |                    |                                   |                     |
|---------------------------------------------------------------------------|--------------|--------------------|-----------------------------------|---------------------|
|                                                                           | Current Year |                    |                                   | Prior Year          |
|                                                                           | 1            | 2                  | 3                                 | 4                   |
|                                                                           | Assets       | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1197. Summary of remaining write-ins for Line 11 from overflow page ..... | 0            | 0                  | 0                                 | 0                   |
| 2504. STATE INCOME TAX RECEIVABLE .....                                   | 753,137      | 0                  | 753,137                           | 784,654             |
| 2505. SERVICE FEES RECEIVABLE .....                                       | 476,847      | 0                  | 476,847                           | 875,844             |
| 2506. OTHER ASSETS .....                                                  | 3,919        | 0                  | 3,919                             | 2,936               |
| 2597. Summary of remaining write-ins for Line 25 from overflow page ..... | 1,233,903    | 0                  | 1,233,903                         | 1,663,434           |

| LIABILITIES, SURPLUS AND OTHER FUNDS                                      |              |            |
|---------------------------------------------------------------------------|--------------|------------|
|                                                                           | 1            | 2          |
|                                                                           | Current Year | Prior Year |
| 2504. OTHER LIABILITIES .....                                             | 2,918,849    | 4,100,377  |
| 2505. CLAIMS PAYABLE .....                                                | 2,875,524    | 4,608,277  |
| 2597. Summary of remaining write-ins for Line 25 from overflow page ..... | 5,794,373    | 8,708,654  |
| 2997. Summary of remaining write-ins for Line 29 from overflow page ..... | 0            | 0          |
| 3297. Summary of remaining write-ins for Line 32 from overflow page ..... | 0            | 0          |

**OVERFLOW PAGE FOR WRITE-INS**

SUMMARY INVESTMENT SCHEDULE

|                       |                                                                   | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                         |                                |
|-----------------------|-------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------|--------------------------------|
|                       |                                                                   | 1                         | 2                              | 3                                                   | 4                                               | 5                       | 6                              |
| Investment Categories |                                                                   | Amount                    | Percentage of Column 1 Line 14 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 14 |
| 1.                    | Issuer credit obligations (Schedule D, Part 1, Section 1):        |                           |                                |                                                     |                                                 |                         |                                |
| 1.01                  | U.S. governments obligations                                      | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.02                  | Other U.S. government obligations                                 | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.03                  | Non-U.S. sovereign jurisdiction securities                        | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.04                  | Municipal bonds – general obligations (direct & guaranteed)       | 49,543,202                | 3.2                            | 49,543,202                                          | 0                                               | 49,543,202              | 3.2                            |
| 1.05                  | Municipal bonds – special revenue                                 | 110,593,959               | 7.2                            | 110,593,959                                         | 0                                               | 110,593,959             | 7.2                            |
| 1.06                  | Project finance bonds issued by operating entities                | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.07                  | Corporate bonds                                                   | 431,704,207               | 28.1                           | 431,704,207                                         | 0                                               | 431,704,207             | 28.1                           |
| 1.08                  | Mandatory convertible bonds                                       | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.09                  | Single entity backed obligations                                  | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.10                  | SVO-identified bond exchange traded funds – fair value            | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.11                  | SVO-identified bond exchange traded funds – systematic value      | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.12                  | Bonds issued by funds representing operating entities             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.13                  | Bank loans – issued                                               | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.14                  | Bank loans – acquired                                             | 154,288,684               | 10.1                           | 154,288,684                                         | 0                                               | 154,288,684             | 10.1                           |
| 1.15                  | Mortgage loans that qualify as SVO-identified credit tenant loans | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.16                  | Certificates of deposit                                           | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.17                  | Other issuer credit obligations                                   | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.18                  | Total issuer credit obligations                                   | 746,130,052               | 48.6                           | 746,130,052                                         | 0                                               | 746,130,052             | 48.6                           |
| 2.                    | Asset-backed securities (Schedule D, Part 1, Section 2):          |                           |                                |                                                     |                                                 |                         |                                |
| 2.01                  | Financial asset-backed securities – self-liquidating              | 480,648,510               | 31.3                           | 480,648,510                                         | 0                                               | 480,648,510             | 31.3                           |
| 2.02                  | Financial asset-backed securities – not self-liquidating          | 43,239,330                | 2.8                            | 43,239,330                                          | 0                                               | 43,239,330              | 2.8                            |
| 2.03                  | Non-financial asset-backed securities                             | 2,339,177                 | 0.2                            | 2,339,177                                           | 0                                               | 2,339,177               | 0.2                            |
| 2.04                  | Total asset-backed securities                                     | 526,227,017               | 34.3                           | 526,227,017                                         | 0                                               | 526,227,017             | 34.3                           |
| 3.                    | Preferred stocks (Schedule D, Part 2, Section 1):                 |                           |                                |                                                     |                                                 |                         |                                |
| 3.01                  | Industrial and miscellaneous (unaffiliated)                       | 37,879,057                | 2.5                            | 37,879,057                                          | 0                                               | 37,879,057              | 2.5                            |
| 3.02                  | Parent, subsidiaries and affiliates                               | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 3.03                  | Total preferred stocks                                            | 37,879,057                | 2.5                            | 37,879,057                                          | 0                                               | 37,879,057              | 2.5                            |
| 4.                    | Common stocks (Schedule D, Part 2, Section 2):                    |                           |                                |                                                     |                                                 |                         |                                |
| 4.01                  | Industrial and miscellaneous – publicly traded (unaffiliated)     | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.02                  | Industrial and miscellaneous – other (unaffiliated)               | 2,487,145                 | 0.2                            | 2,487,145                                           | 0                                               | 2,487,145               | 0.2                            |
| 4.03                  | Parent, subsidiaries and affiliates – publicly traded             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.04                  | Parent, subsidiaries and affiliates – other                       | 50,456,396                | 3.3                            | 50,456,396                                          | 0                                               | 50,456,396              | 3.3                            |
| 4.05                  | Mutual funds                                                      | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.06                  | Unit investment trusts                                            | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.07                  | Closed-end funds                                                  | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.08                  | Exchange traded funds                                             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.09                  | Total common stocks                                               | 52,943,541                | 3.5                            | 52,943,541                                          | 0                                               | 52,943,541              | 3.5                            |
| 5.                    | Mortgage loans (Schedule B):                                      |                           |                                |                                                     |                                                 |                         |                                |
| 5.01                  | Farm mortgages                                                    | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.02                  | Residential mortgages                                             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.03                  | Commercial mortgages                                              | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.04                  | Mezzanine real estate loans                                       | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.05                  | Total valuation allowance                                         | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.06                  | Total mortgage loans                                              | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 6.                    | Real estate (Schedule A):                                         |                           |                                |                                                     |                                                 |                         |                                |
| 6.01                  | Properties occupied by company                                    | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 6.02                  | Properties held for production of income                          | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 6.03                  | Properties held for sale                                          | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 6.04                  | Total real estate                                                 | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 7.                    | Cash, cash equivalents and short-term investments:                |                           |                                |                                                     |                                                 |                         |                                |
| 7.01                  | Cash (Schedule E, Part 1)                                         | 64,202,061                | 4.2                            | 64,202,061                                          | 0                                               | 64,202,061              | 4.2                            |
| 7.02                  | Cash equivalents (Schedule E, Part 2)                             | 77,408,166                | 5.0                            | 77,408,166                                          | 0                                               | 77,408,166              | 5.0                            |
| 7.03                  | Short-term investments (Schedule DA)                              | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 7.04                  | Total cash, cash equivalents and short-term investments           | 141,610,227               | 9.2                            | 141,610,227                                         | 0                                               | 141,610,227             | 9.2                            |
| 8.                    | Contract loans                                                    | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 9.                    | Derivatives (Schedule DB)                                         | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 10.                   | Other invested assets (Schedule BA)                               | 18,236,159                | 1.2                            | 18,236,159                                          | 0                                               | 18,236,159              | 1.2                            |
| 11.                   | Receivables for securities                                        | 10,660,090                | 0.7                            | 10,660,090                                          | 0                                               | 10,660,090              | 0.7                            |
| 12.                   | Securities lending (Schedule DL, Part 1)                          | 0                         | 0                              | 0                                                   | XXX                                             | XXX                     | XXX                            |
| 13.                   | Other invested assets (Page 2, Line 11)                           | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 14.                   | Total invested assets                                             | 1,533,686,143             | 100.0                          | 1,533,686,143                                       | 0                                               | 1,533,686,143           | 100.0                          |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                        |   |   |
|-----|----------------------------------------------------------------------------------------|---|---|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                           |   | 0 |
| 2.  | Cost of acquired:                                                                      |   |   |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                             | 0 |   |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....                   | 0 | 0 |
| 3.  | Current year change in encumbrances:                                                   |   |   |
| 3.1 | Totals, Part 1, Column 13.....                                                         | 0 |   |
| 3.2 | Totals, Part 3, Column 11.....                                                         | 0 | 0 |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                                 |   | 0 |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                           |   | 0 |
| 6.  | Total foreign exchange change in book/adjusted carrying value.....                     |   |   |
| 6.1 | Totals, Part 1, Column 15.....                                                         | 0 |   |
| 6.2 | Totals, Part 3, Column 13.....                                                         | 0 | 0 |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                      |   |   |
| 7.1 | Totals, Part 1, Column 12.....                                                         | 0 |   |
| 7.2 | Totals, Part 3, Column 10.....                                                         | 0 | 0 |
| 8.  | Deduct current year's depreciation:                                                    |   |   |
| 8.1 | Totals, Part 1, Column 11.....                                                         | 0 |   |
| 8.2 | Totals, Part 3, Column 9.....                                                          | 0 | 0 |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... |   | 0 |
| 10. | Deduct total nonadmitted amounts.....                                                  |   | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                   |   | 0 |

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |   |   |
|------|----------------------------------------------------------------------------------------------------------------------|---|---|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |   | 0 |
| 2.   | Cost of acquired:                                                                                                    |   |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           | 0 |   |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....                                                 | 0 | 0 |
| 3.   | Capitalized deferred interest and other:                                                                             |   |   |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       | 0 |   |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       | 0 | 0 |
| 4.   | Accrual of discount.....                                                                                             |   | 0 |
| 5.   | Unrealized valuation increase/(decrease):                                                                            |   |   |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        | 0 |   |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        | 0 | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               |   | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         |   | 0 |
| 8.   | Deduct amortization of premium and mortgage interest points and premium fees.....                                    |   | 0 |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |   |   |
| 9.1  | Totals, Part 1, Column 13.....                                                                                       | 0 |   |
| 9.2  | Totals, Part 3, Column 13.....                                                                                       | 0 | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |   |   |
| 10.1 | Totals, Part 1, Column 11.....                                                                                       | 0 |   |
| 10.2 | Totals, Part 3, Column 10.....                                                                                       | 0 | 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 |
| 12.  | Total valuation allowance.....                                                                                       |   | 0 |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |   | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |   | 0 |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |   | 0 |

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS  
Other Long-Term Invested Assets

|      |                                                                                         |           |             |
|------|-----------------------------------------------------------------------------------------|-----------|-------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |           | 22,334,935  |
| 2.   | Cost of acquired:                                                                       |           |             |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8).....                              | 1,320,340 |             |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9).....                    | 3,493,808 | 4,814,148   |
| 3.   | Capitalized deferred interest and other:                                                |           |             |
| 3.1  | Totals, Part 1, Column 16.....                                                          | 0         |             |
| 3.2  | Totals, Part 3, Column 12.....                                                          | 0         | 0           |
| 4.   | Accrual of discount.....                                                                |           | 0           |
| 5.   | Unrealized valuation increase/(decrease):                                               |           |             |
| 5.1  | Totals, Part 1, Column 13.....                                                          | (360,575) |             |
| 5.2  | Totals, Part 3, Column 9.....                                                           | (699,460) | (1,060,035) |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |           | 0           |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |           | 7,575,177   |
| 8.   | Deduct amortization of premium, depreciation and proportional amortization.....         |           | 0           |
| 9.   | Total foreign exchange change in book/adjusted carrying value:                          |           |             |
| 9.1  | Totals, Part 1, Column 17.....                                                          | 0         |             |
| 9.2  | Totals, Part 3, Column 14.....                                                          | 0         | 0           |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                       |           |             |
| 10.1 | Totals, Part 1, Column 15.....                                                          | 277,712   |             |
| 10.2 | Totals, Part 3, Column 11.....                                                          | 0         | 277,712     |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |           | 18,236,159  |
| 12.  | Deduct total nonadmitted amounts.....                                                   |           | 0           |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |           | 18,236,159  |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                       | 1             | 2                         | 3                       | 4                | 5             |
|-----|-----------------------------------------------------------------------------------------------------------------------|---------------|---------------------------|-------------------------|------------------|---------------|
|     |                                                                                                                       | Total         | Issuer Credit Obligations | Asset-Backed Securities | Preferred Stocks | Common Stocks |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                          | 1,129,298,654 | 642,126,325               | 396,095,709             | 37,098,484       | 53,978,135    |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 6.....                                                              | 464,333,610   | 245,991,210               | 211,579,199             | 1,733,629        | 5,029,572     |
| 3.  | Accrual of discount.....                                                                                              | 8,145,511     | 5,774,451                 | 2,371,060               | 0                | XXX           |
| 4.  | Unrealized valuation increase/(decrease).....                                                                         | 1,744,470     | (351,195)                 | 126,991                 | 1,017,827        | 950,847       |
| 5.  | Total gain (loss) on disposals, Part 4, Column 18.....                                                                | 347,206       | (827,879)                 | 31,645                  | 29,116           | 1,114,324     |
| 6.  | Consideration for bonds and stocks disposed, Part 4, Column 6.....                                                    | 239,096,633   | 145,309,308               | 83,723,932              | 2,000,000        | 8,063,393     |
| 7.  | Amortization of premium.....                                                                                          | 786,550       | 532,895                   | 253,655                 | 0                | XXX           |
| 8.  | Total foreign exchange change in book/adjusted carrying value.....                                                    | 0             | 0                         | 0                       | 0                | 0             |
| 9.  | Current year's other-than-temporary impairment recognized.....                                                        | 832,313       | 766,368                   | 0                       | 0                | 65,945        |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2..... | 25,708        | 25,708                    | 0                       | 0                | XXX           |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                               | 1,363,179,662 | 746,130,049               | 526,227,017             | 37,879,056       | 52,943,540    |
| 12. | Total nonadmitted amounts.....                                                                                        | 0             | 0                         | 0                       | 0                | 0             |
| 13. | Statement value at end of current period (Line 11 minus Line 12).....                                                 | 1,363,179,662 | 746,130,049               | 526,227,017             | 37,879,056       | 52,943,540    |

SCHEDULE D - SUMMARY BY COUNTRY  
Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                                                                                                      | 1<br>Book / Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of<br>Bonds |
|----------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b>                                                                                                                     |                                        |                 |                  |                            |
| <b>ISSUER CREDIT OBLIGATIONS</b>                                                                                                 |                                        |                 |                  |                            |
| Governments and Municipalities                                                                                                   |                                        |                 |                  |                            |
| 1. United States .....                                                                                                           | 160,137,161                            | 156,167,543     | 156,702,093      | 169,610,916                |
| 2. Canada .....                                                                                                                  | 0                                      | 0               | 0                | 0                          |
| 3. Other Countries .....                                                                                                         | 0                                      | 0               | 0                | 0                          |
| 4. Total .....                                                                                                                   | 160,137,161                            | 156,167,543     | 156,702,093      | 169,610,916                |
| All Other Issuer Credit Obligations (unaffiliated)                                                                               |                                        |                 |                  |                            |
| 5. United States .....                                                                                                           | 556,563,941                            | 555,622,893     | 550,918,862      | 574,001,652                |
| 6. Canada .....                                                                                                                  | 15,081,584                             | 15,195,780      | 15,106,633       | 15,200,668                 |
| 7. Other Countries .....                                                                                                         | 14,347,366                             | 14,504,863      | 14,006,828       | 14,798,775                 |
| 8. Total .....                                                                                                                   | 585,992,891                            | 585,323,536     | 580,032,323      | 604,001,095                |
| All Other Issuer Credit Obligations (affiliated)                                                                                 |                                        |                 |                  |                            |
| 9. Total .....                                                                                                                   | 0                                      | 0               | 0                | 0                          |
| 10. Total Issuer Credit Obligations .....                                                                                        | 746,130,052                            | 741,491,079     | 736,734,416      | 773,612,011                |
| <b>ASSET-BACKED SECURITIES</b>                                                                                                   |                                        |                 |                  |                            |
| Asset-Backed Securities (unaffiliated)                                                                                           |                                        |                 |                  |                            |
| 11. United States .....                                                                                                          | 503,596,571                            | 499,481,666     | 501,104,342      | 515,572,621                |
| 12. Canada .....                                                                                                                 | 0                                      | 0               | 0                | 0                          |
| 13. Other Countries .....                                                                                                        | 22,630,446                             | 22,768,155      | 22,479,648       | 22,724,918                 |
| 14. Total .....                                                                                                                  | 526,227,017                            | 522,249,821     | 523,583,990      | 538,297,539                |
| Asset-Backed Securities (affiliated)                                                                                             |                                        |                 |                  |                            |
| 15. Total .....                                                                                                                  | 0                                      | 0               | 0                | 0                          |
| 16. Total Asset-Backed Securities .....                                                                                          | 526,227,017                            | 522,249,821     | 523,583,990      | 538,297,539                |
| 17. Total Bonds .....                                                                                                            | 1,272,357,069                          | 1,263,740,900   | 1,260,318,406    | 1,311,909,550              |
| <b>PREFERRED STOCKS</b>                                                                                                          |                                        |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)                                                                                      |                                        |                 |                  |                            |
| 18. United States .....                                                                                                          | 37,879,057                             | 37,879,057      | 33,645,679       | XXX                        |
| 19. Canada .....                                                                                                                 | 0                                      | 0               | 0                | XXX                        |
| 20. Other Countries .....                                                                                                        | 0                                      | 0               | 0                | XXX                        |
| 21. Total .....                                                                                                                  | 37,879,057                             | 37,879,057      | 33,645,679       | XXX                        |
| Parent, Subsidiaries and Affiliates                                                                                              |                                        |                 |                  |                            |
| 22. Total .....                                                                                                                  | 0                                      | 0               | 0                | XXX                        |
| 23. Total Preferred Stocks .....                                                                                                 | 37,879,057                             | 37,879,057      | 33,645,679       | XXX                        |
| <b>COMMON STOCKS</b>                                                                                                             |                                        |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment<br>Trusts, Closed-End Funds and Exchange Traded Funds |                                        |                 |                  |                            |
| 24. United States .....                                                                                                          | 2,487,145                              | 2,487,145       | 2,487,145        | XXX                        |
| 25. Canada .....                                                                                                                 | 0                                      | 0               | 0                | XXX                        |
| 26. Other Countries .....                                                                                                        | 0                                      | 0               | 0                | XXX                        |
| 27. Total .....                                                                                                                  | 2,487,145                              | 2,487,145       | 2,487,145        | XXX                        |
| Parent, Subsidiaries and Affiliates                                                                                              |                                        |                 |                  |                            |
| 28. Total .....                                                                                                                  | 50,456,396                             | 50,456,396      | 32,000,000       | XXX                        |
| 29. Total Common Stocks .....                                                                                                    | 52,943,541                             | 52,943,541      | 34,487,145       | XXX                        |
| 30. Total Stocks .....                                                                                                           | 90,822,598                             | 90,822,598      | 68,132,824       | XXX                        |
| 31. Total Bonds and Stocks .....                                                                                                 | 1,363,179,667                          | 1,354,563,498   | 1,328,451,230    | XXX                        |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                   | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|-------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                   | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 1.               | U.S. Governments Obligations                                      |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 1.1              | NAIC 1                                                            | 34,982,245     | 0                              | 0                                | 0                                 | 0             | XXX              | 34,982,245         | 2.7                           | XXX                             | XXX                         | 34,982,245               | 0                             |
| 1.2              | NAIC 2                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 1.3              | NAIC 3                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 1.4              | NAIC 4                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 1.5              | NAIC 5                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 1.6              | NAIC 6                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 1.7              | Totals                                                            | 34,982,245     | 0                              | 0                                | 0                                 | 0             | XXX              | 34,982,245         | 2.7                           | XXX                             | XXX                         | 34,982,245               | 0                             |
| 2.               | Other U.S. Government Securities                                  |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 2.1              | NAIC 1                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 2.2              | NAIC 2                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 2.3              | NAIC 3                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 2.4              | NAIC 4                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 2.5              | NAIC 5                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 2.6              | NAIC 6                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 2.7              | Totals                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.               | Non-U.S. Sovereign Jurisdiction Securities                        |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 3.1              | NAIC 1                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.2              | NAIC 2                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.3              | NAIC 3                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.4              | NAIC 4                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.5              | NAIC 5                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.6              | NAIC 6                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 3.7              | Totals                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 4.               | Municipal Bonds - General Obligations                             |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 4.1              | NAIC 1                                                            | 1,090,445      | 19,302,953                     | 12,177,218                       | 14,108,756                        | 2,863,830     | XXX              | 49,543,202         | 3.8                           | XXX                             | XXX                         | 49,543,202               | 0                             |
| 4.2              | NAIC 2                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 4.3              | NAIC 3                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 4.4              | NAIC 4                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 4.5              | NAIC 5                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 4.6              | NAIC 6                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 4.7              | Totals                                                            | 1,090,445      | 19,302,953                     | 12,177,218                       | 14,108,756                        | 2,863,830     | XXX              | 49,543,202         | 3.8                           | XXX                             | XXX                         | 49,543,202               | 0                             |
| 5.               | Municipal Bonds - Special Revenue                                 |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 5.1              | NAIC 1                                                            | 2,479,336      | 25,001,192                     | 49,331,036                       | 26,534,701                        | 3,977,575     | XXX              | 107,323,840        | 8.2                           | XXX                             | XXX                         | 107,323,840              | 0                             |
| 5.2              | NAIC 2                                                            | 0              | 0                              | 3,270,118                        | 0                                 | 0             | XXX              | 3,270,118          | 0.3                           | XXX                             | XXX                         | 3,270,118                | 0                             |
| 5.3              | NAIC 3                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 5.4              | NAIC 4                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 5.5              | NAIC 5                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 5.6              | NAIC 6                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 5.7              | Totals                                                            | 2,479,336      | 25,001,192                     | 52,601,154                       | 26,534,701                        | 3,977,575     | XXX              | 110,593,958        | 8.5                           | XXX                             | XXX                         | 110,593,958              | 0                             |
| 6.               | Project Finance Bonds Issued by Operating Entities (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 6.1              | NAIC 1                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 6.2              | NAIC 2                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 6.3              | NAIC 3                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 6.4              | NAIC 4                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 6.5              | NAIC 5                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 6.6              | NAIC 6                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 6.7              | Totals                                                            | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                 | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|-----------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                 | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 7.               | Project Finance Bonds Issued by Operating Entities (Affiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 7.1              | NAIC 1                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 7.2              | NAIC 2                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 7.3              | NAIC 3                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 7.4              | NAIC 4                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 7.5              | NAIC 5                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 7.6              | NAIC 6                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 8.               | Corporate Bonds (Unaffiliated)                                  |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 8.1              | NAIC 1                                                          | 16,419,497     | 213,226,136                    | 68,414,970                       | 8,593,013                         | 12,905,130    | XXX              | 319,558,746        | 24.4                          | XXX                             | XXX                         | 280,553,568              | 39,005,178                    |
| 8.2              | NAIC 2                                                          | 4,067,642      | 63,196,342                     | 27,997,010                       | 4,706,939                         | 12,177,528    | XXX              | 112,145,461        | 8.6                           | XXX                             | XXX                         | 107,593,831              | 4,551,630                     |
| 8.3              | NAIC 3                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 8.4              | NAIC 4                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 8.5              | NAIC 5                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 8.6              | NAIC 6                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 8.7              | Totals                                                          | 20,487,139     | 276,422,478                    | 96,411,980                       | 13,299,952                        | 25,082,658    | XXX              | 431,704,207        | 33.0                          | XXX                             | XXX                         | 388,147,399              | 43,556,808                    |
| 9.               | Corporate Bonds (Affiliated)                                    |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 9.1              | NAIC 1                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 9.2              | NAIC 2                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 9.3              | NAIC 3                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 9.4              | NAIC 4                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 9.5              | NAIC 5                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 9.6              | NAIC 6                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 9.7              | Totals                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.              | Mandatory Convertible Bonds (Unaffiliated)                      |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 10.1             | NAIC 1                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.2             | NAIC 2                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.3             | NAIC 3                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.4             | NAIC 4                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.5             | NAIC 5                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.6             | NAIC 6                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 10.7             | Totals                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.              | Mandatory Convertible Bonds (Affiliated)                        |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 11.1             | NAIC 1                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.2             | NAIC 2                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.3             | NAIC 3                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.4             | NAIC 4                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.5             | NAIC 5                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.6             | NAIC 6                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 11.7             | Totals                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.              | Single Entity Backed Obligations (Unaffiliated)                 |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 12.1             | NAIC 1                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.2             | NAIC 2                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.3             | NAIC 3                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.4             | NAIC 4                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.5             | NAIC 5                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.6             | NAIC 6                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 12.7             | Totals                                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                      | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|----------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                      | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 13.              | Single Entity Backed Obligations (Affiliated)                        |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 13.1             | NAIC 1                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 13.2             | NAIC 2                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 13.3             | NAIC 3                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 13.4             | NAIC 4                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 13.5             | NAIC 5                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 13.6             | NAIC 6                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 13.7             | Totals                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.              | SVO-Identified Bond Exchange Traded Funds - Fair Value               |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 14.1             | NAIC 1                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.2             | NAIC 2                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.3             | NAIC 3                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.4             | NAIC 4                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.5             | NAIC 5                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.6             | NAIC 6                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 14.7             | Totals                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.              | SVO-Identified Bond Exchange Traded Funds - Systemic Value           |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 15.1             | NAIC 1                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.2             | NAIC 2                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.3             | NAIC 3                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.4             | NAIC 4                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.5             | NAIC 5                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.6             | NAIC 6                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 15.7             | Totals                                                               | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.              | Bonds Issued by Funds Representing Operating Entities (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 16.1             | NAIC 1                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.2             | NAIC 2                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.3             | NAIC 3                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.4             | NAIC 4                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.5             | NAIC 5                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.6             | NAIC 6                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 16.7             | Totals                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.              | Bonds Issued by Funds Representing Operating Entities (Affiliated)   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 17.1             | NAIC 1                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.2             | NAIC 2                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.3             | NAIC 3                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.4             | NAIC 4                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.5             | NAIC 5                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.6             | NAIC 6                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 17.7             | Totals                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.              | Bank Loans – Issued (Unaffiliated)                                   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 18.1             | NAIC 1                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.2             | NAIC 2                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.3             | NAIC 3                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.4             | NAIC 4                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.5             | NAIC 5                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.6             | NAIC 6                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 18.7             | Totals                                                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                                  | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|----------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                                  | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 19.              | Bank Loans – Issued (Affiliated)                                                 |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 19.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 19.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 19.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 19.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 19.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 19.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 19.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 20.              | Bank Loans - Acquired (Unaffiliated)                                             |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 20.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 20.2             | NAIC 2                                                                           | 0              | 618,481                        | 1,175,532                        | 0                                 | 0             | XXX              | 1,794,013          | 0.1                           | XXX                             | XXX                         | 1,794,013                | 0                             |
| 20.3             | NAIC 3                                                                           | 0              | 7,977,258                      | 21,817,749                       | 0                                 | 0             | XXX              | 29,795,007         | 2.3                           | XXX                             | XXX                         | 29,795,007               | 0                             |
| 20.4             | NAIC 4                                                                           | 986,455        | 46,192,383                     | 55,565,745                       | 0                                 | 0             | XXX              | 102,744,583        | 7.9                           | XXX                             | XXX                         | 102,488,720              | 255,863                       |
| 20.5             | NAIC 5                                                                           | 0              | 11,957,387                     | 7,995,448                        | 0                                 | 0             | XXX              | 19,952,835         | 1.5                           | XXX                             | XXX                         | 19,952,835               | 0                             |
| 20.6             | NAIC 6                                                                           | 0              | 0                              | 2,245                            | 0                                 | 0             | XXX              | 2,245              | 0                             | XXX                             | XXX                         | 2,245                    | 0                             |
| 20.7             | Totals                                                                           | 986,455        | 66,745,509                     | 86,556,719                       | 0                                 | 0             | XXX              | 154,288,683        | 11.8                          | XXX                             | XXX                         | 154,032,820              | 255,863                       |
| 21.              | Bank Loans - Acquired (Affiliated)                                               |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 21.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 21.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 21.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 21.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 21.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 21.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 21.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.              | Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 22.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 22.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.              | Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 23.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 23.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.              | Certificates of Deposit (Unaffiliated)                                           |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 24.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 24.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|----------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 25.              | Certificates of Deposit (Affiliated)                           |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 25.1             | NAIC 1                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 25.2             | NAIC 2                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 25.3             | NAIC 3                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 25.4             | NAIC 4                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 25.5             | NAIC 5                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 25.6             | NAIC 6                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 25.7             | Totals                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.              | Other Issuer Credit Obligations (Unaffiliated)                 |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 26.1             | NAIC 1                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.2             | NAIC 2                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.3             | NAIC 3                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.4             | NAIC 4                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.5             | NAIC 5                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.6             | NAIC 6                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 26.7             | Totals                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.              | Other Issuer Credit Obligations (Affiliated)                   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 27.1             | NAIC 1                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.2             | NAIC 2                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.3             | NAIC 3                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.4             | NAIC 4                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.5             | NAIC 5                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.6             | NAIC 6                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 27.7             | Totals                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 28.              | Agency Residential Mortgage-Backed Securities - Guaranteed     |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 28.1             | NAIC 1                                                         | 725,090        | 2,193,501                      | 526,293                          | 202,087                           | 11,994        | XXX              | 3,658,965          | 0.3                           | XXX                             | XXX                         | 3,658,965                | 0                             |
| 28.2             | NAIC 2                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 28.3             | NAIC 3                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 28.4             | NAIC 4                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 28.5             | NAIC 5                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 28.6             | NAIC 6                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 28.7             | Totals                                                         | 725,090        | 2,193,501                      | 526,293                          | 202,087                           | 11,994        | XXX              | 3,658,965          | 0.3                           | XXX                             | XXX                         | 3,658,965                | 0                             |
| 29.              | Agency Commercial Mortgage-Backed Securities - Guaranteed      |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 29.1             | NAIC 1                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 29.2             | NAIC 2                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 29.3             | NAIC 3                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 29.4             | NAIC 4                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 29.5             | NAIC 5                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 29.6             | NAIC 6                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 29.7             | Totals                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 30.              | Agency Residential Mortgage-Backed Securities - Not-Guaranteed |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 30.1             | NAIC 1                                                         | 22,474,934     | 70,627,342                     | 51,142,964                       | 42,074,521                        | 8,550,025     | XXX              | 194,869,786        | 14.9                          | XXX                             | XXX                         | 194,869,786              | 0                             |
| 30.2             | NAIC 2                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 30.3             | NAIC 3                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 30.4             | NAIC 4                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 30.5             | NAIC 5                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 30.6             | NAIC 6                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 30.7             | Totals                                                         | 22,474,934     | 70,627,342                     | 51,142,964                       | 42,074,521                        | 8,550,025     | XXX              | 194,869,786        | 14.9                          | XXX                             | XXX                         | 194,869,786              | 0                             |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                    | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                    | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 31.              | Agency Commercial Mortgage-Backed Securities - Not-Guaranteed      |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 31.1             | NAIC 1                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 31.2             | NAIC 2                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 31.3             | NAIC 3                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 31.4             | NAIC 4                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 31.5             | NAIC 5                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 31.6             | NAIC 6                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 31.7             | Totals                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 32.              | Non-Agency Residential Mortgage-Backed Securities - (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 32.1             | NAIC 1                                                             | 48,398,074     | 79,218,738                     | 22,551,733                       | 19,851,749                        | 10,190,363    | XXX              | 180,210,657        | 13.8                          | XXX                             | XXX                         | 14,311,672               | 165,898,985                   |
| 32.2             | NAIC 2                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 32.3             | NAIC 3                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 32.4             | NAIC 4                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 32.5             | NAIC 5                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 32.6             | NAIC 6                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 32.7             | Totals                                                             | 48,398,074     | 79,218,738                     | 22,551,733                       | 19,851,749                        | 10,190,363    | XXX              | 180,210,657        | 13.8                          | XXX                             | XXX                         | 14,311,672               | 165,898,985                   |
| 33.              | Non-Agency Residential Mortgage-Backed Securities - (Affiliated)   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 33.1             | NAIC 1                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 33.2             | NAIC 2                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 33.3             | NAIC 3                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 33.4             | NAIC 4                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 33.5             | NAIC 5                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 33.6             | NAIC 6                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 33.7             | Totals                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 34.              | Non-Agency Commercial Mortgage-Backed Securities - (Unaffiliated)  |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 34.1             | NAIC 1                                                             | 13,543,200     | 56,667,984                     | 3,898,226                        | 0                                 | 0             | XXX              | 74,109,410         | 5.7                           | XXX                             | XXX                         | 53,754,402               | 20,355,008                    |
| 34.2             | NAIC 2                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 34.3             | NAIC 3                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 34.4             | NAIC 4                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 34.5             | NAIC 5                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 34.6             | NAIC 6                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 34.7             | Totals                                                             | 13,543,200     | 56,667,984                     | 3,898,226                        | 0                                 | 0             | XXX              | 74,109,410         | 5.7                           | XXX                             | XXX                         | 53,754,402               | 20,355,008                    |
| 35.              | Non-Agency Commercial Mortgage-Backed Securities - (Affiliated)    |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 35.1             | NAIC 1                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 35.2             | NAIC 2                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 35.3             | NAIC 3                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 35.4             | NAIC 4                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 35.5             | NAIC 5                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 35.6             | NAIC 6                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 35.7             | Totals                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 36.              | Non-Agency - CLOs/CBOs/CDOs- (Unaffiliated)                        |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 36.1             | NAIC 1                                                             | 3,403,354      | 8,043,704                      | 11,173,412                       | 0                                 | 0             | XXX              | 22,620,470         | 1.7                           | XXX                             | XXX                         | 0                        | 22,620,470                    |
| 36.2             | NAIC 2                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 36.3             | NAIC 3                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 36.4             | NAIC 4                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 36.5             | NAIC 5                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 36.6             | NAIC 6                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 36.7             | Totals                                                             | 3,403,354      | 8,043,704                      | 11,173,412                       | 0                                 | 0             | XXX              | 22,620,470         | 1.7                           | XXX                             | XXX                         | 0                        | 22,620,470                    |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                               | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|-------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                               | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 37.              | Non-Agency - CLOs/CBOs/CDOs- (Affiliated)                                     |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 37.1             | NAIC 1                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 37.2             | NAIC 2                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 37.3             | NAIC 3                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 37.4             | NAIC 4                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 37.5             | NAIC 5                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 37.6             | NAIC 6                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 37.7             | Totals                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 38.              | Other Financial Asset-Backed Securities - (Unaffiliated)                      |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 38.1             | NAIC 1                                                                        | 2,132,442      | 2,809,260                      | 237,520                          | 0                                 | 0             | XXX              | 5,179,222          | 0.4                           | XXX                             | XXX                         | 0                        | 5,179,222                     |
| 38.2             | NAIC 2                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 38.3             | NAIC 3                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 38.4             | NAIC 4                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 38.5             | NAIC 5                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 38.6             | NAIC 6                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 38.7             | Totals                                                                        | 2,132,442      | 2,809,260                      | 237,520                          | 0                                 | 0             | XXX              | 5,179,222          | 0.4                           | XXX                             | XXX                         | 0                        | 5,179,222                     |
| 39.              | Other Financial Asset-Backed Securities - (Affiliated)                        |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 39.1             | NAIC 1                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 39.2             | NAIC 2                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 39.3             | NAIC 3                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 39.4             | NAIC 4                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 39.5             | NAIC 5                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 39.6             | NAIC 6                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 39.7             | Totals                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.              | Equity-Backed Securities - (Unaffiliated)                                     |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 40.1             | NAIC 1                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.2             | NAIC 2                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.3             | NAIC 3                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.4             | NAIC 4                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.5             | NAIC 5                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.6             | NAIC 6                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 40.7             | Totals                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.              | Equity-Backed Securities - (Affiliated)                                       |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 41.1             | NAIC 1                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.2             | NAIC 2                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.3             | NAIC 3                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.4             | NAIC 4                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.5             | NAIC 5                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.6             | NAIC 6                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 41.7             | Totals                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 42.              | Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 42.1             | NAIC 1                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 42.2             | NAIC 2                                                                        | 536,217        | 2,144,865                      | 25,267,080                       | 2,389,190                         | 4,300,541     | XXX              | 34,637,893         | 2.6                           | XXX                             | XXX                         | 0                        | 34,637,893                    |
| 42.3             | NAIC 3                                                                        | 145,439        | 581,757                        | 6,328,973                        | 373,310                           | 671,958       | XXX              | 8,101,437          | 0.6                           | XXX                             | XXX                         | 0                        | 8,101,437                     |
| 42.4             | NAIC 4                                                                        | 54,054         | 216,216                        | 229,730                          | 0                                 | 0             | XXX              | 500,000            | 0.0                           | XXX                             | XXX                         | 0                        | 500,000                       |
| 42.5             | NAIC 5                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 42.6             | NAIC 6                                                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 42.7             | Totals                                                                        | 735,710        | 2,942,838                      | 31,825,783                       | 2,762,500                         | 4,972,499     | XXX              | 43,239,330         | 3.3                           | XXX                             | XXX                         | 0                        | 43,239,330                    |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                                  | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|----------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                                  | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 43.              | Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)      |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 43.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 43.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 43.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 43.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 43.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 43.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 43.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 44.              | Lease-Backed Securities - Practical Expedient (Unaffiliated)                     |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 44.1             | NAIC 1                                                                           | 1,425,526      | 0                              | 0                                | 0                                 | 0             | XXX              | 1,425,526          | 0.1                           | XXX                             | XXX                         | 0                        | 1,425,526                     |
| 44.2             | NAIC 2                                                                           | 413,384        | 500,267                        | 0                                | 0                                 | 0             | XXX              | 913,651            | 0.1                           | XXX                             | XXX                         | 0                        | 913,651                       |
| 44.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 44.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 44.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 44.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 44.7             | Totals                                                                           | 1,838,910      | 500,267                        | 0                                | 0                                 | 0             | XXX              | 2,339,177          | 0.2                           | XXX                             | XXX                         | 0                        | 2,339,177                     |
| 45.              | Lease-Backed Securities - Practical Expedient (Affiliated)                       |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 45.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 45.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 45.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 45.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 45.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 45.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 45.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.              | Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 46.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 46.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.              | Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 47.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 47.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.              | Lease-Backed Securities - Full Analysis (Unaffiliated)                           |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 48.1             | NAIC 1                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.2             | NAIC 2                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.3             | NAIC 3                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.4             | NAIC 4                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.5             | NAIC 5                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.6             | NAIC 6                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 48.7             | Totals                                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                                                            | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|----------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                                                            | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 49.              | Lease-Backed Securities - Full Analysis (Affiliated)                       |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 49.1             | NAIC 1                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 49.2             | NAIC 2                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 49.3             | NAIC 3                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 49.4             | NAIC 4                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 49.5             | NAIC 5                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 49.6             | NAIC 6                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 49.7             | Totals                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.              | Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated) |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 50.1             | NAIC 1                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.2             | NAIC 2                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.3             | NAIC 3                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.4             | NAIC 4                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.5             | NAIC 5                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.6             | NAIC 6                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 50.7             | Totals                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.              | Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)   |                |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 51.1             | NAIC 1                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.2             | NAIC 2                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.3             | NAIC 3                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.4             | NAIC 4                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.5             | NAIC 5                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.6             | NAIC 6                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |
| 51.7             | Totals                                                                     | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                  | 0                             | XXX                             | XXX                         | 0                        | 0                             |

NONE

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |                                      | 1               | 2                              | 3                                | 4                                 | 5             | 6                | 7                  | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--------------------------------------|-----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|--------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                      | 1 Year or Less  | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current Year | Col. 7 as a % of Line<br>52.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 52.              | Total Bonds Current Year             |                 |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 52.1             | NAIC 1                               | (d) 147,074,143 | 477,090,810                    | 219,453,372                      | 111,364,827                       | 38,498,917    | 0                | 993,482,069        | 76.0                          | XXX                             | XXX                         | 738,997,680              | 254,484,389                   |
| 52.2             | NAIC 2                               | (d) 5,017,243   | 66,459,955                     | 57,709,740                       | 7,096,129                         | 16,478,069    | 0                | 152,761,136        | 11.7                          | XXX                             | XXX                         | 112,657,962              | 40,103,174                    |
| 52.3             | NAIC 3                               | (d) 145,439     | 8,559,015                      | 28,146,722                       | 373,310                           | 671,958       | 0                | 37,896,444         | 2.9                           | XXX                             | XXX                         | 29,795,007               | 8,101,437                     |
| 52.4             | NAIC 4                               | (d) 1,040,509   | 46,408,599                     | 55,795,475                       | 0                                 | 0             | 0                | 103,244,583        | 7.9                           | XXX                             | XXX                         | 102,488,720              | 755,863                       |
| 52.5             | NAIC 5                               | (d) 0           | 11,957,387                     | 7,995,448                        | 0                                 | 0             | 0                | (c) 19,952,835     | 1.5                           | XXX                             | XXX                         | 19,952,835               | 0                             |
| 52.6             | NAIC 6                               | (d) 0           | 0                              | 2,245                            | 0                                 | 0             | 0                | (c) 2,245          | 0                             | XXX                             | XXX                         | 2,245                    | 0                             |
| 52.7             | Totals                               | 153,277,334     | 610,475,766                    | 369,103,002                      | 118,834,266                       | 55,648,944    | 0                | (b) 1,307,339,312  | 100.0                         | XXX                             | XXX                         | 1,003,894,449            | 303,444,863                   |
| 52.8             | Line 52.7 as a % of Col. 7           | 11.7            | 46.7                           | 28.2                             | 9.1                               | 4.3           | 0                | 100.0              | XXX                           | XXX                             | XXX                         | 76.8                     | 23.2                          |
| 53.              | Total Bonds Prior Year               |                 |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 53.1             | NAIC 1                               | 155,399,603     | 327,295,108                    | 211,944,806                      | 124,376,401                       | 35,307,139    | 0                | XXX                | XXX                           | 854,323,057                     | 76.656                      | 711,153,797              | 143,169,260                   |
| 53.2             | NAIC 2                               | 2,545,491       | 39,430,441                     | 50,482,681                       | 9,490,253                         | 16,784,704    | 0                | XXX                | XXX                           | 118,733,570                     | 10.654                      | 101,136,868              | 17,596,702                    |
| 53.3             | NAIC 3                               | 0               | 7,147,350                      | 21,251,526                       | 0                                 | 0             | 0                | XXX                | XXX                           | 28,398,876                      | 2.548                       | 26,160,343               | 2,238,533                     |
| 53.4             | NAIC 4                               | 1,111,072       | 63,156,018                     | 24,046,918                       | 0                                 | 0             | 0                | XXX                | XXX                           | 88,314,008                      | 7.924                       | 87,956,630               | 357,378                       |
| 53.5             | NAIC 5                               | 155,440         | 13,078,997                     | 11,483,624                       | 0                                 | 0             | 0                | XXX                | XXX                           | (c) 24,718,061                  | 2.218                       | 24,158,431               | 559,630                       |
| 53.6             | NAIC 6                               | 0               | 0                              | 0                                | 0                                 | 0             | 0                | XXX                | XXX                           | (c) 0                           | 0                           | 0                        | 0                             |
| 53.7             | Totals                               | 159,211,606     | 450,107,914                    | 319,209,555                      | 133,866,654                       | 52,091,843    | 0                | XXX                | XXX                           | (b) 1,114,487,572               | 100.000                     | 950,566,069              | 163,921,503                   |
| 53.8             | Line 53.7 as a % of Col. 9           | 14.3            | 40.4                           | 28.6                             | 12.0                              | 4.7           | 0                | XXX                | XXX                           | 100.0                           | XXX                         | 85.3                     | 14.7                          |
| 54.              | Total Publicly Traded Bonds          |                 |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 54.1             | NAIC 1                               | 83,554,128      | 342,202,311                    | 189,578,456                      | 94,937,457                        | 28,725,328    | 0                | 738,997,680        | 56.5                          | XXX                             | XXX                         | 738,997,680              | XXX                           |
| 54.2             | NAIC 2                               | 4,067,642       | 59,263,193                     | 32,442,661                       | 4,706,938                         | 12,177,528    | 0                | 112,657,962        | 8.6                           | XXX                             | XXX                         | 112,657,962              | XXX                           |
| 54.3             | NAIC 3                               | 0               | 7,977,258                      | 21,817,749                       | 0                                 | 0             | 0                | 29,795,007         | 2.3                           | XXX                             | XXX                         | 29,795,007               | XXX                           |
| 54.4             | NAIC 4                               | 986,455         | 45,936,520                     | 55,565,745                       | 0                                 | 0             | 0                | 102,488,720        | 7.8                           | XXX                             | XXX                         | 102,488,720              | XXX                           |
| 54.5             | NAIC 5                               | 0               | 11,957,387                     | 7,995,448                        | 0                                 | 0             | 0                | 19,952,835         | 1.5                           | XXX                             | XXX                         | 19,952,835               | XXX                           |
| 54.6             | NAIC 6                               | 0               | 0                              | 2,245                            | 0                                 | 0             | 0                | 2,245              | 0                             | XXX                             | XXX                         | 2,245                    | XXX                           |
| 54.7             | Totals                               | 88,608,225      | 467,336,669                    | 307,402,304                      | 99,644,395                        | 40,902,856    | 0                | 1,003,894,449      | 76.8                          | XXX                             | XXX                         | 1,003,894,449            | XXX                           |
| 54.8             | Line 54.7 as a % of Col. 7           | 8.8             | 46.6                           | 30.6                             | 9.9                               | 4.1           | 0                | 100.0              | XXX                           | XXX                             | XXX                         | 100.0                    | XXX                           |
| 54.9             | Line 54.7 as a % of L52.7, C7, Sn 52 | 6.8             | 35.7                           | 23.5                             | 7.6                               | 3.1           | 0                | 76.8               | XXX                           | XXX                             | XXX                         | 76.8                     | XXX                           |
| 55.              | Total Privately Placed Bonds         |                 |                                |                                  |                                   |               |                  |                    |                               |                                 |                             |                          |                               |
| 55.1             | NAIC 1                               | 63,520,016      | 134,888,496                    | 29,874,917                       | 16,427,371                        | 9,773,589     | 0                | 254,484,389        | 19.5                          | XXX                             | XXX                         | XXX                      | 254,484,389                   |
| 55.2             | NAIC 2                               | 949,601         | 7,196,762                      | 25,267,080                       | 2,389,190                         | 4,300,541     | 0                | 40,103,174         | 3.1                           | XXX                             | XXX                         | XXX                      | 40,103,174                    |
| 55.3             | NAIC 3                               | 145,439         | 581,757                        | 6,328,973                        | 373,310                           | 671,958       | 0                | 8,101,437          | 0.6                           | XXX                             | XXX                         | XXX                      | 8,101,437                     |
| 55.4             | NAIC 4                               | 54,054          | 472,079                        | 229,730                          | 0                                 | 0             | 0                | 755,863            | 0.1                           | XXX                             | XXX                         | XXX                      | 755,863                       |
| 55.5             | NAIC 5                               | 0               | 0                              | 0                                | 0                                 | 0             | 0                | 0                  | 0                             | XXX                             | XXX                         | XXX                      | 0                             |
| 55.6             | NAIC 6                               | 0               | 0                              | 0                                | 0                                 | 0             | 0                | 0                  | 0                             | XXX                             | XXX                         | XXX                      | 0                             |
| 55.7             | Totals                               | 64,669,110      | 143,139,094                    | 61,700,700                       | 19,189,871                        | 14,746,088    | 0                | 303,444,863        | 23.2                          | XXX                             | XXX                         | XXX                      | 303,444,863                   |
| 55.8             | Line 55.7 as a % of Col. 7           | 21.3            | 47.2                           | 20.3                             | 6.3                               | 4.9           | 0                | 100.0              | XXX                           | XXX                             | XXX                         | XXX                      | 100.0                         |
| 55.9             | Line 55.7 as a % of L52.7, C7, Sn 52 | 4.9             | 10.9                           | 4.7                              | 1.5                               | 1.1           | 0                | 23.2               | XXX                           | XXX                             | XXX                         | XXX                      | 23.2                          |

- (a) Includes \$259,949,670 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$256,473 current year of bonds with Z designations and \$0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$0 current year of bonds with 5GI designations, \$0 prior year of bonds with 5GI designations and \$0 current year, \$0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$34,982,245; NAIC 2 \$0; NAIC 3 \$0; NAIC 4 \$0; NAIC 5 \$0; NAIC 6 \$0.

SCHEDULE DA - VERIFICATION BETWEEN YEARS  
Short-Term Investments

|     |                                                                                      | 1           | 2           | 3                                     |
|-----|--------------------------------------------------------------------------------------|-------------|-------------|---------------------------------------|
|     |                                                                                      | Total       | Bonds       | Other Short-term<br>Investment Assets |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         | 76,265,537  | 76,265,537  | 0                                     |
| 2.  | Cost of short-term investments acquired.....                                         | 88,962,357  | 88,962,357  | 0                                     |
| 3.  | Accrual of discount.....                                                             | 1,742,159   | 1,742,159   | 0                                     |
| 4.  | Unrealized valuation increase/(decrease).....                                        | 0           | 0           | 0                                     |
| 5.  | Total gain (loss) on disposals.....                                                  | 1,010       | 1,010       | 0                                     |
| 6.  | Deduct consideration received on disposals.....                                      | 166,971,063 | 166,971,063 | 0                                     |
| 7.  | Deduct amortization of premium.....                                                  | 0           | 0           | 0                                     |
| 8.  | Total foreign exchange change in book/adjusted carrying value.....                   | 0           | 0           | 0                                     |
| 9.  | Deduct current year's other-than-temporary impairment recognized.....                | 0           | 0           | 0                                     |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0           | 0           | 0                                     |
| 11. | Deduct total nonadmitted amounts.....                                                | 0           | 0           | 0                                     |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                | 0           | 0           | 0                                     |

(SI-17) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-17) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-18) Schedule DB - Part C - Section 1

NONE

(SI-19) Schedule DB - Part C - Section 2

NONE

(SI-20) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS  
(Cash Equivalents)

|     |                                                                                      | 1           | 2           | 3                            | 4     |
|-----|--------------------------------------------------------------------------------------|-------------|-------------|------------------------------|-------|
|     |                                                                                      | Total       | Bonds       | Money Market<br>Mutual Funds | Other |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         | 44,954,836  | 0           | 44,954,836                   | 0     |
| 2.  | Cost of cash equivalents acquired.....                                               | 728,191,766 | 104,711,677 | 623,480,089                  | 0     |
| 3.  | Accrual of discount.....                                                             | 270,568     | 270,568     | 0                            | 0     |
| 4.  | Unrealized valuation increase/(decrease).....                                        | 0           | 0           | 0                            | 0     |
| 5.  | Total gain (loss) on disposals.....                                                  | 0           | 0           | 0                            | 0     |
| 6.  | Deduct consideration received on disposals.....                                      | 696,009,004 | 70,000,000  | 626,009,004                  | 0     |
| 7.  | Deduct amortization of premium.....                                                  | 0           | 0           | 0                            | 0     |
| 8.  | Total foreign exchange change in book/adjusted carrying value.....                   | 0           | 0           | 0                            | 0     |
| 9.  | Deduct current year's other-than-temporary impairment recognized.....                | 0           | 0           | 0                            | 0     |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 77,408,166  | 34,982,245  | 42,425,921                   | 0     |
| 11. | Deduct total nonadmitted amounts.....                                                | 0           | 0           | 0                            | 0     |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                | 77,408,166  | 34,982,245  | 42,425,921                   | 0     |

(E-01) Schedule A - Part 1  
**NONE**

(E-02) Schedule A - Part 2  
**NONE**

(E-03) Schedule A - Part 3  
**NONE**

(E-04) Schedule B - Part 1  
**NONE**

(E-05) Schedule B - Part 2  
**NONE**

(E-06) Schedule B - Part 3  
**NONE**

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1                                                                                                                     | 2                                                         | 3                        | Location |       | 6                                        | 7                                                                                              | 8                              | 9                       | 10          | 11         | 12                                                           | Change in Book / Adjusted Carrying Value            |                                                                         |                                                                        |                                                  |                                                     | 18                   | 19                                         | 20                            |
|-----------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------|----------|-------|------------------------------------------|------------------------------------------------------------------------------------------------|--------------------------------|-------------------------|-------------|------------|--------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------|-----------------------------------------------------|----------------------|--------------------------------------------|-------------------------------|
|                                                                                                                       |                                                           |                          | 4        | 5     |                                          |                                                                                                |                                |                         |             |            |                                                              | 13                                                  | 14                                                                      | 15                                                                     | 16                                               | 17                                                  |                      |                                            |                               |
| CUSIP<br>Identification                                                                                               | Name or Description                                       | Restricted<br>Asset Code | City     | State | Name of Vendor or General Partner        | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Date<br>Originally<br>Acquired | Type<br>and<br>Strategy | Actual Cost | Fair Value | Book /<br>Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Depreciation)<br>or<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Investment<br>Income | Commitment<br>for Additional<br>Investment | Percentage<br>of<br>Ownership |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock, Unaffiliated           |                                                           |                          |          |       |                                          |                                                                                                |                                |                         |             |            |                                                              |                                                     |                                                                         |                                                                        |                                                  |                                                     |                      |                                            |                               |
| 00840C-10-7                                                                                                           | AG ABC Structured Note, L.P.                              |                          | New York | DE    | AG Asset Based Credit GP, LLC            | 0                                                                                              | 09/13/2023                     | 0                       | 4,987,262   | 6,748,945  | 4,987,262                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 415,712                                    | 3.820                         |
| 89238R-AC-1                                                                                                           | TPG AG ABC Structured Note II, L.P.                       |                          | New York | DE    | TPG AG Asset Based Credit II GP, LLC     | 0                                                                                              | 02/04/2025                     | 0                       | 1,434,148   | 1,604,035  | 1,434,148                                                    | 0                                                   | 0                                                                       | 195,852                                                                | 0                                                | 0                                                   | 0                    | 370,000                                    | 0.230                         |
| 000000-00-0                                                                                                           | TPG AG CSF III Structured Note, L.P.                      |                          | New York | DE    | TPG AG Credit Solutions Fund III GP, LLC | 0                                                                                              | 12/15/2025                     | 0                       | 750,000     | 750,000    | 750,000                                                      | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 3,000,000                                  | 0                             |
| 000000-00-0                                                                                                           | Sixth Street PABI I Note Issuer, L.L.C.                   |                          | Dallas   | DE    | Sixth Street PABI GenPar I, LLC          | 0                                                                                              | 06/02/2025                     | 0                       | 569,441     | 783,757    | 569,441                                                      | 0                                                   | 0                                                                       | 81,860                                                                 | 0                                                | 0                                                   | 0                    | 4,651,876                                  | 5.150                         |
| 4899999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock, Unaffiliated |                                                           |                          |          |       |                                          |                                                                                                |                                |                         | 7,740,851   | 9,886,737  | 7,740,851                                                    | 0                                                   | 0                                                                       | 277,712                                                                | 0                                                | 0                                                   | 0                    | 8,437,588                                  | XXX                           |
| Any Other Class of Assets: Unaffiliated                                                                               |                                                           |                          |          |       |                                          |                                                                                                |                                |                         |             |            |                                                              |                                                     |                                                                         |                                                                        |                                                  |                                                     |                      |                                            |                               |
| 000000-00-0                                                                                                           | AG Commercial Real Estate Debt Opportunities Fund III, LP |                          | New York | DE    | AG Commercial Debt Opportunities GP, LLC | 0                                                                                              | 09/10/2020                     | 0                       | 1,072,774   | 1,072,774  | 1,072,774                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 0                                          | 1.800                         |
| 000000-00-0                                                                                                           | Aspen D4, L.L.C.                                          |                          | New York | DE    | Aspen Renewable Investments LLC          | 0                                                                                              | 06/01/2021                     | 0                       | 5,113,835   | 5,113,835  | 5,113,835                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 0                                          | 5.040                         |
| 000000-00-0                                                                                                           | Aspen D6, L.L.C.                                          |                          | New York | DE    | Aspen Renewable Investments LLC          | 0                                                                                              | 06/01/2021                     | 0                       | 1,742,414   | 1,742,414  | 1,742,414                                                    | (230,573)                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 0                                          | 3.670                         |
| 000000-00-0                                                                                                           | Aspen D7, L.L.C.                                          |                          | New York | DE    | Aspen Renewable Investments LLC          | 0                                                                                              | 06/01/2021                     | 0                       | 417,490     | 417,490    | 417,490                                                      | (130,002)                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 0                                          | 4.450                         |
| 000000-00-0                                                                                                           | Blue Owl Stakes V US Investors LP                         |                          | New York | DE    | Blue Owl GP Stakes Associates V, LP      | 0                                                                                              | 01/25/2021                     | 0                       | 2,148,796   | 2,148,796  | 2,148,796                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 3,237,356                                  | 0.090                         |
| 5699999 – Any Other Class of Assets: Unaffiliated                                                                     |                                                           |                          |          |       |                                          |                                                                                                |                                |                         | 10,495,309  | 10,495,309 | 10,495,309                                                   | (360,575)                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 3,237,356                                  | XXX                           |
| 6899999 – Subtotals: Unaffiliated                                                                                     |                                                           |                          |          |       |                                          |                                                                                                |                                |                         | 18,236,160  | 20,382,046 | 18,236,160                                                   | (360,575)                                           | 0                                                                       | 277,712                                                                | 0                                                | 0                                                   | 0                    | 11,674,944                                 | XXX                           |
| 7099999 – Totals                                                                                                      |                                                           |                          |          |       |                                          |                                                                                                |                                |                         | 18,236,160  | 20,382,046 | 18,236,160                                                   | (360,575)                                           | 0                                                                       | 277,712                                                                | 0                                                | 0                                                   | 0                    | 11,674,944                                 | XXX                           |

|    |                |                                                                     |        |        |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |
|----|----------------|---------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--|--|--|--|--|--|--|--|--|--|--|
| 1. | Line<br>Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |        |        |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |
|    | 1A             | 1A \$0                                                              | 1B \$0 | 1C \$0 | 1D \$0 | 1E \$0 | 1F \$0 | 1G \$0 |  |  |  |  |  |  |  |  |  |  |  |
|    | 1B             | 2A \$0                                                              | 2B \$0 | 2C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |
|    | 1C             | 3A \$0                                                              | 3B \$0 | 3C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |
|    | 1D             | 4A \$0                                                              | 4B \$0 | 4C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |
|    | 1E             | 5A \$0                                                              | 5B \$0 | 5C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |
|    | 1F             | 6 \$0                                                               |        |        |        |        |        |        |  |  |  |  |  |  |  |  |  |  |  |

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1                                                                                                                     | 2                                                         | Location |       | 5                                        | 6                        | 7                 | 8                                  | 9                                            | 10                     | 11                      |
|-----------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|----------|-------|------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|-------------------------|
|                                                                                                                       |                                                           | 3        | 4     |                                          |                          |                   |                                    |                                              |                        |                         |
| CUSIP Identification                                                                                                  | Name or Description                                       | City     | State | Name of Vendor or General Partner        | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock, Unaffiliated           |                                                           |          |       |                                          |                          |                   |                                    |                                              |                        |                         |
| 00840C-10-7                                                                                                           | AG ABC Structured Note, L.P.                              | New York | DE    | AG Asset Based Credit GP, LLC            | 09/13/2023               | 0                 | 0                                  | 57,333                                       | 0                      | 3.820                   |
| 89238R-AC-1                                                                                                           | TPG AG ABC Structured Note II, L.P.                       | New York | DE    | TPG AG Asset Based Credit II GP, LLC     | 02/04/2025               | 0                 | 200,000                            | 1,430,000                                    | 0                      | 0.230                   |
| 000000-00-0                                                                                                           | TPG AG CSF III Structured Note, L.P.                      | New York | DE    | TPG AG Credit Solutions Fund III GP, LLC | 12/15/2025               | 0                 | 750,000                            | 0                                            | 0                      | 0                       |
| 000000-00-0                                                                                                           | Sixth Street PABI I Note Issuer, L.L.C.                   | Dallas   | DE    | Sixth Street PABI GenPar I, LLC          | 06/02/2025               | 0                 | 370,340                            | 602,784                                      | 0                      | 5.150                   |
| 4899999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock, Unaffiliated |                                                           |          |       |                                          |                          |                   | 1,320,340                          | 2,090,117                                    | 0                      | XXX                     |
| Any Other Class of Assets: Unaffiliated                                                                               |                                                           |          |       |                                          |                          |                   |                                    |                                              |                        |                         |
| 000000-00-0                                                                                                           | AG Commercial Real Estate Debt Opportunities Fund III, LP | New York | DE    | AG Commercial Debt Opportunities GP, LLC | 09/10/2020               | 0                 | 0                                  | 100,718                                      | 0                      | 1.800                   |
| 000000-00-0                                                                                                           | Anchor Capital, LP                                        | Raleigh  | DE    | Anchor Capital General Partner, LLC      | 06/01/2021               | 0                 | 0                                  | 884,834                                      | 0                      | 0                       |
| 000000-00-0                                                                                                           | Aspen D4, L.L.C.                                          | New York | DE    | Aspen Renewable Investments LLC          | 06/01/2021               | 0                 | 0                                  | 101,268                                      | 0                      | 5.040                   |
| 000000-00-0                                                                                                           | Aspen D7, L.L.C.                                          | New York | DE    | Aspen Renewable Investments LLC          | 06/01/2021               | 0                 | 0                                  | 16,483                                       | 0                      | 4.450                   |
| 000000-00-0                                                                                                           | Blue Owl Stakes V US Investors LP                         | New York | DE    | Blue Owl GP Stakes Associates V, LP      | 01/25/2021               | 0                 | 0                                  | 300,388                                      | 0                      | 0.090                   |
| 5699999 – Any Other Class of Assets: Unaffiliated                                                                     |                                                           |          |       |                                          |                          |                   | 0                                  | 1,403,691                                    | 0                      | XXX                     |
| 6899999 – Subtotals: Unaffiliated                                                                                     |                                                           |          |       |                                          |                          |                   | 1,320,340                          | 3,493,808                                    | 0                      | XXX                     |
| 7099999 – Totals                                                                                                      |                                                           |          |       |                                          |                          |                   | 1,320,340                          | 3,493,808                                    | 0                      | XXX                     |

SCHEDULE BA - PART 3

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

| 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<br>Identification                                                                                               | Name or Description                                                | City     | State | Name of Purchaser<br>or Nature of<br>Disposal | Date<br>Originally<br>Acquired | Disposal<br>Date | Book / Adjusted<br>Carrying Value<br>Less<br>Encumbrances,<br>Prior Year | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Depreciation)<br>or<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total Change in<br>B./A.C.V.<br>(9+10-11+12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book / Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>on Disposal | Consideration | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Investment<br>Income |
| Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock, Unaffiliated           |                                                                    |          |       |                                               |                                |                  |                                                                          |                                                     |                                                                         |                                                                        |                                                  |                                              |                                                     |                                                                          |               |                                                   |                                        |                                     |                      |
|                                                                                                                       | Sixth Street PABI I<br>Note Issuer, L.L.C.                         | Dallas   | DE    | Capital Distribution                          | 06/02/2025                     | 11/21/2025       | 0                                                                        | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 321,823                                                                  | 321,823       | 0                                                 | 0                                      | 0                                   | 0                    |
| 4899999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock, Unaffiliated |                                                                    |          |       |                                               |                                |                  | 0                                                                        | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 321,823                                                                  | 321,823       | 0                                                 | 0                                      | 0                                   | 0                    |
| Any Other Class of Assets: Unaffiliated                                                                               |                                                                    |          |       |                                               |                                |                  |                                                                          |                                                     |                                                                         |                                                                        |                                                  |                                              |                                                     |                                                                          |               |                                                   |                                        |                                     |                      |
| 000000-00-0                                                                                                           | AG Commercial Real<br>Estate Debt<br>Opportunities Fund<br>III, LP | New York | DE    | Capital Distribution                          | 09/10/2020                     | 10/03/2025       | 1,785,590                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 813,534                                                                  | 813,534       | 0                                                 | 0                                      | 0                                   | 28,315               |
| 000000-00-0                                                                                                           | Anchor Capital, LP                                                 | Raleigh  | DE    | Redemption                                    | 06/01/2021                     | 12/31/2031       | 5,763,656                                                                | (699,460)                                           | 0                                                                       | 0                                                                      | 0                                                | (699,460)                                    | 0                                                   | 5,949,030                                                                | 5,949,030     | 0                                                 | 0                                      | 0                                   | 884,834              |
| 000000-00-0                                                                                                           | Aspen D4, LLC                                                      | New York | DE    | Aspen Renewable<br>Investments LLC            | 06/01/2021                     | 11/30/2025       | 5,169,953                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 157,386                                                                  | 157,386       | 0                                                 | 0                                      | 0                                   | (42,256)             |
| 000000-00-0                                                                                                           | Aspen D6, LLC                                                      | New York | DE    | Aspen Renewable<br>Investments LLC            | 06/01/2021                     | 11/30/2025       | 1,989,474                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 16,487                                                                   | 16,487        | 0                                                 | 0                                      | 0                                   | 17,329               |
| 000000-00-0                                                                                                           | Blue Owl Stakes V<br>US Investors LP                               | New York | DE    | Capital Distribution                          | 01/25/2021                     | 11/26/2025       | 2,165,325                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 316,917                                                                  | 316,917       | 0                                                 | 0                                      | 0                                   | 16,483               |
| 5699999 – Any Other Class of Assets: Unaffiliated                                                                     |                                                                    |          |       |                                               |                                |                  | 16,873,998                                                               | (699,460)                                           | 0                                                                       | 0                                                                      | 0                                                | (699,460)                                    | 0                                                   | 7,253,354                                                                | 7,253,354     | 0                                                 | 0                                      | 0                                   | 904,705              |
| 6899999 – Subtotals: Unaffiliated                                                                                     |                                                                    |          |       |                                               |                                |                  | 16,873,998                                                               | (699,460)                                           | 0                                                                       | 0                                                                      | 0                                                | (699,460)                                    | 0                                                   | 7,575,177                                                                | 7,575,177     | 0                                                 | 0                                      | 0                                   | 904,705              |
| 7099999 – Totals                                                                                                      |                                                                    |          |       |                                               |                                |                  | 16,873,998                                                               | (699,460)                                           | 0                                                                       | 0                                                                      | 0                                                | (699,460)                                    | 0                                                   | 7,575,177                                                                | 7,575,177     | 0                                                 | 0                                      | 0                                   | 904,705              |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                                                                                      | 2                           | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|----------------------------------------------------------------------------------------|-----------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                                                                                        |                             |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
|                                                                                        |                             |                          |                                                                                                |             |           |            |                                   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |                            |
| CUSIP<br>Identification                                                                | Description                 | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   | Payment Due at<br>Maturity |
| Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed) |                             |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 03667P-FV-9                                                                            | ANTELOPE VALLEY CALIF       |                          | 1.C FE                                                                                         | 92,331      | 100,000   | 98,969     | 98,784                            | 0                                                   | 2,019                                           | 0                                                                      | 0                                                   | 1.916             | 4.046                | FA        | 798                                 | 1,916                               | 08/26/2022 | 08/01/2026                        | 100,958                    |
| 047772-G7-7                                                                            | CMNTY COLLEGE DIST          |                          | 1.B FE                                                                                         | 171,732     | 200,000   | 176,601    | 179,786                           | 0                                                   | 2,510                                           | 0                                                                      | 0                                                   | 2.138             | 3.815                | JD        | 356                                 | 4,276                               | 08/26/2022 | 12/01/2032                        | 202,138                    |
| 091212-FQ-8                                                                            | BIRMINGHAM MICH PUB SCHS    |                          | 1.C FE                                                                                         | 490,680     | 475,000   | 478,756    | 484,363                           | 0                                                   | (1,969)                                         | 0                                                                      | 0                                                   | 4.000             | 3.505                | MN        | 3,167                               | 19,000                              | 08/26/2022 | 05/01/2039                        | 0                          |
| 091212-FR-6                                                                            | BIRMINGHAM MICH PUB SCHS    |                          | 1.C FE                                                                                         | 1,480,084   | 1,470,000 | 1,474,711  | 1,476,089                         | 0                                                   | (1,267)                                         | 0                                                                      | 0                                                   | 4.000             | 3.895                | MN        | 9,800                               | 58,800                              | 08/26/2022 | 05/01/2040                        | 0                          |
| 097552-UL-5                                                                            | BOLINGBROOK ILL             |                          | 1.C FE                                                                                         | 282,937     | 350,000   | 280,195    | 296,230                           | 0                                                   | 4,177                                           | 0                                                                      | 0                                                   | 2.568             | 4.492                | JJ        | 4,494                               | 8,988                               | 08/26/2022 | 01/01/2036                        | 354,494                    |
| 099032-GS-7                                                                            | BOONE MCHENRY& DEKALB       |                          | 1.D FE                                                                                         | 93,489      | 100,000   | 97,589     | 97,409                            | 0                                                   | 1,223                                           | 0                                                                      | 0                                                   | 2.482             | 3.840                | JJ        | 1,241                               | 2,482                               | 08/26/2022 | 01/01/2028                        | 101,241                    |
| 099032-GU-2                                                                            | CNTYS ILL CMNTY UN          |                          | 1.D FE                                                                                         | 1,774,360   | 2,000,000 | 1,904,739  | 1,868,188                         | 0                                                   | 29,477                                          | 0                                                                      | 0                                                   | 2.642             | 4.459                | JJ        | 26,420                              | 52,840                              | 08/26/2022 | 01/01/2030                        | 2,026,420                  |
| 124511-PR-1                                                                            | BYRON CENTER MICH PUB SCHS  |                          | 1.C FE                                                                                         | 422,915     | 450,000   | 408,414    | 424,762                           | 0                                                   | 573                                             | 0                                                                      | 0                                                   | 4.000             | 4.377                | MN        | 3,000                               | 18,000                              | 08/26/2022 | 05/01/2050                        | 459,000                    |
| 13063A-5E-0                                                                            | CALIFORNIA ST               |                          | 1.C FE                                                                                         | 3,762,290   | 3,000,000 | 3,512,083  | 3,512,083                         | 0                                                   | (56,611)                                        | 0                                                                      | 0                                                   | 7.500             | 4.648                | AO        | 56,250                              | 225,000                             | 09/13/2022 | 04/01/2034                        | 3,112,500                  |
| 13063D-GE-2                                                                            | CALIFORNIA ST               |                          | 1.C FE                                                                                         | 2,092,894   | 2,070,000 | 2,110,329  | 2,079,892                         | 0                                                   | (4,104)                                         | 0                                                                      | 0                                                   | 4.600             | 4.374                | AO        | 23,805                              | 95,220                              | 08/26/2022 | 04/01/2038                        | 0                          |
| 137087-PE-6                                                                            | CANAL WINCHESTER OHIO LOC   |                          | 1.D FE                                                                                         | 728,003     | 750,000   | 744,303    | 741,497                           | 0                                                   | 4,201                                           | 0                                                                      | 0                                                   | 3.232             | 3.852                | JD        | 2,020                               | 24,240                              | 08/26/2022 | 12/01/2027                        | 762,120                    |
| 20772K-JY-6                                                                            | SCH DIST                    |                          | 1.C FE                                                                                         | 94,230      | 100,000   | 99,330     | 99,200                            | 0                                                   | 1,553                                           | 0                                                                      | 0                                                   | 2.350             | 3.982                | JJ        | 1,175                               | 2,350                               | 08/26/2022 | 07/01/2026                        | 101,175                    |
| 20772K-JZ-3                                                                            | CONNECTICUT ST              |                          | 1.C FE                                                                                         | 1,209,626   | 1,225,000 | 1,203,092  | 1,219,927                         | 0                                                   | 3,219                                           | 0                                                                      | 0                                                   | 2.420             | 2.702                | JJ        | 14,823                              | 29,645                              | 08/26/2022 | 07/01/2027                        | 1,239,823                  |
| 20772K-KA-6                                                                            | CONNECTICUT ST              |                          | 1.C FE                                                                                         | 92,552      | 100,000   | 97,320     | 96,605                            | 0                                                   | 1,267                                           | 0                                                                      | 0                                                   | 2.547             | 3.987                | JJ        | 1,274                               | 2,547                               | 08/26/2022 | 07/01/2028                        | 101,274                    |
| 212204-JR-3                                                                            | CONTRA COSTA CALIF CMNTY    |                          | 1.B FE                                                                                         | 2,424,720   | 3,000,000 | 2,580,654  | 2,524,986                         | 0                                                   | 31,611                                          | 0                                                                      | 0                                                   | 2.926             | 4.773                | FA        | 36,575                              | 87,780                              | 08/26/2022 | 08/01/2038                        | 850,836                    |
| 228130-GY-0                                                                            | COLLEGE DIST                |                          | 1.A FE                                                                                         | 256,180     | 250,000   | 250,772    | 250,970                           | 0                                                   | (1,619)                                         | 0                                                                      | 0                                                   | 4.000             | 3.323                | FA        | 4,167                               | 10,000                              | 08/26/2022 | 08/01/2026                        | 255,000                    |
| 230822-RY-6                                                                            | CUMBERLAND VALLEY PA SCH    |                          | 1.F FE                                                                                         | 101,675     | 100,000   | 101,947    | 100,822                           | 0                                                   | (267)                                           | 0                                                                      | 0                                                   | 4.000             | 3.695                | MN        | 511                                 | 4,000                               | 08/26/2022 | 11/15/2036                        | 0                          |
| 230822-RZ-3                                                                            | DIST                        |                          | 1.F FE                                                                                         | 252,278     | 250,000   | 248,690    | 251,123                           | 0                                                   | (364)                                           | 0                                                                      | 0                                                   | 4.000             | 3.833                | MN        | 1,278                               | 10,000                              | 08/26/2022 | 11/15/2037                        | 0                          |
| 230822-SB-5                                                                            | CUMBERLAND VALLEY PA SCH    |                          | 1.F FE                                                                                         | 770,094     | 775,000   | 781,427    | 770,836                           | 0                                                   | 220                                             | 0                                                                      | 0                                                   | 4.000             | 4.051                | MN        | 3,961                               | 31,000                              | 08/26/2022 | 11/15/2039                        | 790,500                    |
| 259309-P8-9                                                                            | DIST                        |                          | 1.D FE                                                                                         | 94,680      | 100,000   | 99,327     | 99,326                            | 0                                                   | 1,448                                           | 0                                                                      | 0                                                   | 2.277             | 3.792                | JD        | 101                                 | 2,277                               | 08/26/2022 | 06/15/2026                        | 101,139                    |
| 35880C-5Y-6                                                                            | DOUGLAS CNTY NEB SCH DIST   |                          | 1.A Z                                                                                          | 121,466     | 175,000   | 126,718    | 126,473                           | 0                                                   | 1,358                                           | 0                                                                      | 0                                                   | 2.592             | 5.277                | FA        | 1,714                               | 2,268                               | 06/21/2023 | 02/15/2041                        | 177,268                    |
| 35880C-5Z-3                                                                            | NO 010                      |                          | 1.A FE                                                                                         | 225,579     | 325,000   | 242,938    | 234,879                           | 0                                                   | 3,822                                           | 0                                                                      | 0                                                   | 2.592             | 5.277                | FA        | 3,182                               | 8,424                               | 06/21/2023 | 02/15/2041                        | 329,212                    |
| 35880C-E3-4                                                                            | FRISCO TEX INDPT SCH DIST   |                          | 1.A FE                                                                                         | 1,000,000   | 1,000,000 | 907,203    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.801             | 1.801                | FA        | 6,804                               | 18,010                              | 06/17/2020 | 02/15/2031                        | 1,000,000                  |
| 379699-5Z-0                                                                            | FRISCO TEX INDPT SCH DIST   |                          | 1.A FE                                                                                         | 228,178     | 250,000   | 248,562    | 248,944                           | 0                                                   | 6,405                                           | 0                                                                      | 0                                                   | 0.250             | 2.880                | MS        | 208                                 | 625                                 | 08/26/2022 | 03/01/2026                        | 250,313                    |
| 430650-HZ-7                                                                            | GLOUCESTER COUNTY           |                          | 1.C FE                                                                                         | 167,000     | 200,000   | 188,338    | 182,716                           | 0                                                   | 4,951                                           | 0                                                                      | 0                                                   | 1.800             | 4.777                | MS        | 1,200                               | 3,600                               | 08/26/2022 | 03/01/2029                        | 201,800                    |
| 430650-JA-0                                                                            | HIGHLAND PARK N J SCH DIST  |                          | 1.C FE                                                                                         | 165,962     | 200,000   | 184,591    | 179,721                           | 0                                                   | 4,326                                           | 0                                                                      | 0                                                   | 1.900             | 4.605                | MS        | 1,267                               | 3,800                               | 08/26/2022 | 03/01/2030                        | 201,900                    |
| 478740-VR-1                                                                            | HIGHLAND PARK N J SCH DIST  |                          | 1.A FE                                                                                         | 889,440     | 1,000,000 | 866,953    | 903,562                           | 0                                                   | 4,396                                           | 0                                                                      | 0                                                   | 3.000             | 3.821                | AO        | 7,500                               | 30,000                              | 08/26/2022 | 10/01/2041                        | 1,015,000                  |
| 522226-JE-0                                                                            | JOHNSON CNTY KANS UNI SCH   |                          | 1.G FE                                                                                         | 802,280     | 1,000,000 | 808,331    | 832,602                           | 0                                                   | 9,536                                           | 0                                                                      | 0                                                   | 2.870             | 4.632                | MS        | 9,567                               | 28,700                              | 08/26/2022 | 09/01/2038                        | 1,014,350                  |
| 539243-UY-9                                                                            | DIST NO 46                  |                          | 1.C FE                                                                                         | 329,571     | 450,000   | 355,860    | 346,221                           | 0                                                   | 5,269                                           | 0                                                                      | 0                                                   | 2.816             | 5.242                | MN        | 2,112                               | 12,672                              | 08/26/2022 | 05/01/2039                        | 456,336                    |
| 54438C-YQ-9                                                                            | LIVONIA MICH PUB SCHS SCH   |                          | 1.B FE                                                                                         | 104,883     | 125,000   | 109,557    | 110,108                           | 0                                                   | 1,637                                           | 0                                                                      | 0                                                   | 2.336             | 4.186                | FA        | 1,217                               | 2,920                               | 08/26/2022 | 08/01/2033                        | 126,460                    |
| 567337-TG-5                                                                            | DIST                        |                          | 1.D FE                                                                                         | 650,286     | 700,000   | 680,845    | 662,209                           | 0                                                   | 3,712                                           | 0                                                                      | 0                                                   | 3.000             | 3.748                | JJ        | 10,500                              | 21,000                              | 08/26/2022 | 07/01/2034                        | 710,500                    |
| 57582R-N6-9                                                                            | LOS ANGELES CALIF CMNTY     |                          | 1.B FE                                                                                         | 82,881      | 100,000   | 78,001     | 84,336                            | 0                                                   | 455                                             | 0                                                                      | 0                                                   | 3.000             | 4.113                | AO        | 750                                 | 3,000                               | 08/26/2022 | 04/01/2047                        | 101,500                    |
| 605581-QD-2                                                                            | COLLEGE DIST                |                          | 1.C FE                                                                                         | 2,945,000   | 2,945,000 | 2,709,133  | 2,945,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.987             | 1.987                | AO        | 14,629                              | 58,517                              | 11/19/2021 | 10/01/2030                        | 2,974,259                  |
| 611322-JB-5                                                                            | MARICOPA CNTY ARIZ SCH DIST |                          | 1.D FE                                                                                         | 110,949     | 125,000   | 121,735    | 121,133                           | 0                                                   | 3,185                                           | 0                                                                      | 0                                                   | 1.357             | 4.111                | MS        | 565                                 | 1,696                               | 08/26/2022 | 03/01/2027                        | 125,848                    |
| 64084F-NR-8                                                                            | NO 066 ROOSE                |                          | 1.B FE                                                                                         | 1,000,000   | 1,000,000 | 836,508    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.100             | 2.100                | MN        | 3,500                               | 21,000                              | 06/17/2020 | 11/01/2033                        | 1,000,000                  |
| 64966H-4K-3                                                                            | MASSACHUSETTS               |                          | 1.C FE                                                                                         | 4,069,305   | 3,870,000 | 3,964,099  | 4,037,516                         | 0                                                   | (10,250)                                        | 0                                                                      | 0                                                   | 5.517             | 5.025                | AO        | 53,377                              | 213,508                             | 09/15/2022 | 10/01/2037                        | 3,976,754                  |
|                                                                                        | COMMONWEALTH                |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
|                                                                                        | MISSISSIPPI ST              |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
|                                                                                        | MONROE TWP N J BRD ED       |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
|                                                                                        | GLOUCESTER CNTY             |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
|                                                                                        | NESHAMINY PA SCH DIST       |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
|                                                                                        | NEW YORK CITY               |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                                                                                                      | 2                                                         | 3                        | 4                                                                                              | 5           | 6          | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|------------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                                                                                                        |                                                           |                          |                                                                                                |             |            |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification                                                                                | Description                                               | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value  | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 649791-RL-6                                                                                            | NEW YORK ST                                               |                          | 1.B FE                                                                                         | 1,624,804   | 2,010,000  | 1,696,669  | 1,708,287                         | 0                                                   | 26,166                                          | 0                                                                      | 0                                                   | 2.350             | 4.347                | MS        | 13,908                              | 47,235                              | 08/26/2022 | 03/15/2035                        | 2,033,618                  |
| 668844-TT-0                                                                                            | NORWALK CONN                                              |                          | 1.A FE                                                                                         | 843,810     | 1,000,000  | 925,332    | 914,462                           | 0                                                   | 22,086                                          | 0                                                                      | 0                                                   | 1.381             | 3.998                | JJ        | 6,368                               | 13,810                              | 08/26/2022 | 07/15/2029                        | 1,006,905                  |
| 677522-3Z-5                                                                                            | OHIO ST                                                   |                          | 1.A FE                                                                                         | 786,800     | 1,000,000  | 856,391    | 841,929                           | 0                                                   | 17,296                                          | 0                                                                      | 0                                                   | 1.830             | 4.294                | FA        | 7,625                               | 18,300                              | 08/26/2022 | 08/01/2033                        | 1,009,150                  |
| 68587F-BE-3                                                                                            | OREGON ED DISTS FULL FAITH &<br>CR PENSION                |                          | 1.C FE                                                                                         | 840,840     | 1,000,000  | 852,744    | 881,453                           | 0                                                   | 11,500                                          | 0                                                                      | 0                                                   | 2.357             | 4.018                | JD        | 65                                  | 23,570                              | 04/08/2022 | 06/30/2034                        | 1,011,785                  |
| 686053-BN-8                                                                                            | OREGON SCH BRDS ASSN                                      |                          | 1.C FE                                                                                         | 80,014      | 75,916     | 77,357     | 77,798                            | 0                                                   | (698)                                           | 0                                                                      | 0                                                   | 5.550             | 4.488                | JD        | 12                                  | 4,213                               | 08/26/2022 | 06/30/2028                        | 128,469                    |
| 70914P-W8-1                                                                                            | PENNSYLVANIA<br>(COMMONWEALTH OF)                         |                          | 1.C FE                                                                                         | 1,077,775   | 1,250,000  | 1,169,815  | 1,154,843                         | 0                                                   | 24,144                                          | 0                                                                      | 0                                                   | 1.850             | 4.158                | FA        | 9,635                               | 23,125                              | 08/26/2022 | 08/01/2029                        | 1,261,563                  |
| 720424-A5-9                                                                                            | PIERCE CNTY WASH SCH DIST<br>NO 010 TACOMA                |                          | 1.B FE                                                                                         | 770,840     | 1,000,000  | 793,594    | 817,190                           | 0                                                   | 14,524                                          | 0                                                                      | 0                                                   | 2.003             | 4.286                | JD        | 1,669                               | 20,030                              | 08/26/2022 | 12/01/2035                        | 1,010,015                  |
| 720424-A6-7                                                                                            | PIERCE CNTY WASH SCH DIST<br>NO 010 TACOMA                |                          | 1.B FE                                                                                         | 758,340     | 1,000,000  | 777,066    | 802,658                           | 0                                                   | 13,892                                          | 0                                                                      | 0                                                   | 2.033             | 4.320                | JD        | 1,694                               | 20,330                              | 08/26/2022 | 12/01/2036                        | 1,010,165                  |
| 748508-A5-7                                                                                            | QUINCY MASS                                               |                          | 1.D FE                                                                                         | 129,933     | 150,000    | 140,658    | 138,382                           | 0                                                   | 2,646                                           | 0                                                                      | 0                                                   | 2.088             | 4.237                | JD        | 139                                 | 3,132                               | 08/26/2022 | 12/15/2029                        | 151,566                    |
| 748508-B2-3                                                                                            | QUINCY MASS                                               |                          | 1.D FE                                                                                         | 81,468      | 100,000    | 86,086     | 85,521                            | 0                                                   | 1,275                                           | 0                                                                      | 0                                                   | 2.688             | 4.687                | JD        | 119                                 | 2,688                               | 08/26/2022 | 12/15/2034                        | 101,344                    |
| 758449-RX-2                                                                                            | REEDY CREEK IMPT DIST FLA                                 |                          | 1.D FE                                                                                         | 90,495      | 100,000    | 99,270     | 98,873                            | 0                                                   | 2,636                                           | 0                                                                      | 0                                                   | 1.869             | 4.650                | JD        | 156                                 | 1,869                               | 08/26/2022 | 06/01/2026                        | 100,935                    |
| 790450-HA-1                                                                                            | ST JOHNS MICH PUB SCHS                                    |                          | 1.C FE                                                                                         | 1,000,000   | 1,000,000  | 910,655    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.800             | 1.800                | MN        | 3,000                               | 18,000                              | 06/11/2020 | 05/01/2030                        | 1,000,000                  |
| 795168-LN-1                                                                                            | SALINE CNTY KANS UNI SCH<br>DIST NO 305 SAL               |                          | 1.D FE                                                                                         | 2,676,478   | 3,100,000  | 2,889,217  | 2,836,049                         | 0                                                   | 50,036                                          | 0                                                                      | 0                                                   | 2.319             | 4.357                | MS        | 23,963                              | 71,889                              | 08/26/2022 | 09/01/2030                        | 3,135,945                  |
| 795168-LP-6                                                                                            | SALINE CNTY KANS UNI SCH<br>DIST NO 305 SAL               |                          | 1.D FE                                                                                         | 895,920     | 1,000,000  | 921,556    | 930,632                           | 0                                                   | 10,810                                          | 0                                                                      | 0                                                   | 2.369             | 3.740                | MS        | 7,897                               | 23,690                              | 08/26/2022 | 09/01/2031                        | 1,011,845                  |
| 797782-MA-4                                                                                            | SAN GABRIEL CALIF UNI SCH<br>DIST                         |                          | 1.D FE                                                                                         | 1,020,000   | 1,020,000  | 969,439    | 1,020,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.700             | 4.701                | FA        | 19,975                              | 47,940                              | 04/08/2022 | 08/01/2041                        | 1,043,970                  |
| 798186-Q2-1                                                                                            | SAN JOSE CALIF UNI SCH DIST<br>SANTA CLARA                |                          | 1.A FE                                                                                         | 72,284      | 100,000    | 80,778     | 77,872                            | 0                                                   | 1,766                                           | 0                                                                      | 0                                                   | 2.027             | 4.955                | FA        | 845                                 | 2,027                               | 08/26/2022 | 08/01/2035                        | 101,014                    |
| 799055-RG-5                                                                                            | SAN MATEO FOSTER CITY CALIF<br>SCH DIST                   |                          | 1.B FE                                                                                         | 79,429      | 100,000    | 82,704     | 82,897                            | 0                                                   | 1,092                                           | 0                                                                      | 0                                                   | 2.731             | 4.658                | FA        | 1,138                               | 2,731                               | 08/26/2022 | 08/01/2037                        | 101,366                    |
| 799055-RH-3                                                                                            | SAN MATEO FOSTER CITY CALIF<br>SCH DIST                   |                          | 1.B FE                                                                                         | 77,423      | 100,000    | 81,883     | 80,856                            | 0                                                   | 1,083                                           | 0                                                                      | 0                                                   | 2.791             | 4.840                | FA        | 1,163                               | 2,791                               | 08/26/2022 | 08/01/2038                        | 101,396                    |
| 815626-GQ-3                                                                                            | SEDGWICK CNTY KANS UNI SCH<br>DIST NO 259 W               |                          | 1.C FE                                                                                         | 460,693     | 430,000    | 442,893    | 444,948                           | 0                                                   | (4,973)                                         | 0                                                                      | 0                                                   | 6.220             | 4.852                | AO        | 6,687                               | 26,746                              | 08/26/2022 | 10/01/2028                        | 443,373                    |
| 819190-WX-3                                                                                            | SHAKOPEE MINN INDPT SCH<br>DIST NO 720                    |                          | 1.B FE                                                                                         | 107,770     | 125,000    | 116,941    | 116,215                           | 0                                                   | 2,636                                           | 0                                                                      | 0                                                   | 1.385             | 3.823                | FA        | 721                                 | 1,731                               | 08/26/2022 | 02/01/2029                        | 125,866                    |
| 879743-PC-0                                                                                            | TEMPE ARIZ UN HIGH SCH DIST<br>NO 213                     |                          | 1.C FE                                                                                         | 83,238      | 100,000    | 89,098     | 88,905                            | 0                                                   | 1,771                                           | 0                                                                      | 0                                                   | 1.714             | 3.980                | JJ        | 857                                 | 1,714                               | 08/26/2022 | 07/01/2031                        | 100,857                    |
| 882830-AP-7                                                                                            | TEXAS TRANSN COMMN                                        |                          | 1.A FE                                                                                         | 2,243,390   | 3,000,000  | 2,267,047  | 2,357,115                         | 0                                                   | 36,626                                          | 0                                                                      | 0                                                   | 2.562             | 4.872                | AO        | 19,215                              | 76,860                              | 10/03/2022 | 04/01/2042                        | 344,879                    |
| 904139-CY-6                                                                                            | UMATILLA CNTY ORE SCH DIST<br>NO 016R PENDL               |                          | 1.B FE                                                                                         | 92,127      | 100,000    | 95,473     | 95,750                            | 0                                                   | 1,130                                           | 0                                                                      | 0                                                   | 2.533             | 3.859                | JD        | 113                                 | 2,533                               | 08/26/2022 | 06/15/2029                        | 101,267                    |
| 914460-NJ-5                                                                                            | UNIVERSITY MINN                                           |                          | 1.C FE                                                                                         | 163,433     | 165,000    | 164,811    | 164,753                           | 0                                                   | 411                                             | 0                                                                      | 0                                                   | 3.439             | 3.700                | FA        | 2,364                               | 5,674                               | 08/26/2022 | 08/01/2026                        | 167,837                    |
| 91882R-GS-5                                                                                            | VAL VERDE CALIF UNI SCH DIST<br>WALLED LAKE MICH CONS SCH |                          | 1.C FE                                                                                         | 2,323,673   | 2,750,000  | 1,818,213  | 2,354,732                         | 0                                                   | 9,405                                           | 0                                                                      | 0                                                   | 2.750             | 3.624                | FA        | 31,510                              | 75,625                              | 08/26/2022 | 08/01/2049                        | 2,787,813                  |
| 932423-VM-5                                                                                            | DIST                                                      |                          | 1.B FE                                                                                         | 176,782     | 200,000    | 190,623    | 189,901                           | 0                                                   | 4,081                                           | 0                                                                      | 0                                                   | 1.338             | 3.617                | MN        | 446                                 | 2,676                               | 08/26/2022 | 05/01/2028                        | 201,338                    |
| 953107-AP-4                                                                                            | WEST HARTFORD CONN                                        |                          | 1.B FE                                                                                         | 202,828     | 250,000    | 205,918    | 212,793                           | 0                                                   | 3,123                                           | 0                                                                      | 0                                                   | 2.314             | 4.233                | JJ        | 2,893                               | 5,785                               | 08/26/2022 | 07/01/2035                        | 252,893                    |
| 953107-AQ-2                                                                                            | WEST HARTFORD CONN                                        |                          | 1.B FE                                                                                         | 202,570     | 250,000    | 207,109    | 211,636                           | 0                                                   | 2,842                                           | 0                                                                      | 0                                                   | 2.444             | 4.273                | JJ        | 3,055                               | 6,110                               | 08/26/2022 | 07/01/2036                        | 253,055                    |
| 0049999999 – Issuer Credit Obligations: Municipal Bonds – General<br>Obligations (Direct & Guaranteed) |                                                           |                          |                                                                                                | 48,543,683  | 52,805,916 | 48,187,962 | 49,543,202                        | 0                                                   | 313,408                                         | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 480,539                             | 1,672,926                           | XXX        | XXX                               | 44,320,339                 |
| Issuer Credit Obligations: Municipal Bonds – Special Revenue                                           |                                                           |                          |                                                                                                |             |            |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 040484-WA-1                                                                                            | ARIZONA BRD REGENTS UNIV<br>ARIZ SYS REV                  |                          | 1.D FE                                                                                         | 204,775     | 250,000    | 214,878    | 211,810                           | 0                                                   | 2,213                                           | 0                                                                      | 0                                                   | 3.111             | 4.754                | JD        | 648                                 | 7,778                               | 08/26/2022 | 06/01/2038                        | 253,889                    |
| 04780M-X9-5                                                                                            | ATLANTA GA ARPT REV                                       |                          | 1.D FE                                                                                         | 1,212,708   | 1,200,000  | 1,249,245  | 1,212,281                         | 0                                                   | (427)                                           | 0                                                                      | 0                                                   | 5.250             | 5.100                | JJ        | 31,500                              | 0                                   | 07/29/2025 | 07/01/2054                        | 0                          |
| 04780N-MF-1                                                                                            | ATLANTA GA DEV AUTH REV                                   |                          | 1.B FE                                                                                         | 704,430     | 750,000    | 714,904    | 721,120                           | 0                                                   | 5,210                                           | 0                                                                      | 0                                                   | 3.188             | 4.060                | JD        | 1,993                               | 23,910                              | 08/26/2022 | 12/01/2030                        | 761,955                    |
| 101029-XH-4                                                                                            | BOSTON MASS WTR & SWR<br>COMMN REV IAM COML               |                          | 1.B FE                                                                                         | 140,928     | 175,000    | 142,077    | 147,923                           | 0                                                   | 2,189                                           | 0                                                                      | 0                                                   | 2.229             | 4.163                | MN        | 650                                 | 3,901                               | 08/26/2022 | 11/01/2035                        | 176,950                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                                          | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|------------------------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                                            |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                                                | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 101029-XJ-0             | BOSTON MASS WTR & SWR<br>COMMN REV IAM COML                |                          | 1.B FE                                                                                         | 180,061     | 225,000   | 180,296    | 188,421                           | 0                                                   | 2,617                                           | 0                                                                      | 0                                                   | 2.329             | 4.214                | MN        | 873                                 | 5,240                               | 08/26/2022 | 11/01/2036                        | 227,620                    |
| 114894-ZV-3             | BROWARD CNTY FLA ARPT SYS<br>REV                           |                          | 1.E FE                                                                                         | 1,407,952   | 1,400,000 | 1,265,748  | 1,404,131                         | 0                                                   | (1,027)                                         | 0                                                                      | 0                                                   | 3.084             | 3.000                | AO        | 10,794                              | 43,176                              | 01/28/2022 | 10/01/2034                        | 0                          |
| 12340T-BR-0             | BUTLER CNTY ALA BRD ED CAP<br>OUTLAY SCH WT                |                          | 1.C FE                                                                                         | 775,520     | 1,000,000 | 822,983    | 827,574                           | 0                                                   | 16,357                                          | 0                                                                      | 0                                                   | 2.000             | 4.460                | JJ        | 10,000                              | 20,000                              | 08/26/2022 | 07/01/2034                        | 1,010,000                  |
| 13032U-XT-0             | CALIFORNIA HEALTH FACS FING<br>AUTH REV                    |                          | 1.D FE                                                                                         | 851,540     | 1,000,000 | 899,307    | 902,072                           | 0                                                   | 15,814                                          | 0                                                                      | 0                                                   | 2.129             | 4.168                | JD        | 1,774                               | 21,290                              | 08/26/2022 | 06/01/2031                        | 1,010,645                  |
| 13067W-PJ-5             | CALIFORNIA ST DEPT WTR RES<br>CENT VY PROJ                 |                          | 1.B FE                                                                                         | 481,790     | 500,000   | 497,379    | 495,847                           | 0                                                   | 4,380                                           | 0                                                                      | 0                                                   | 2.907             | 3.840                | JD        | 1,211                               | 14,535                              | 08/26/2022 | 12/01/2026                        | 507,268                    |
| 13067W-RF-1             | CALIFORNIA ST DEPT WTR RES<br>CENT VY PROJ                 | SD                       | 1.B FE                                                                                         | 2,152,725   | 2,500,000 | 2,337,443  | 2,331,249                         | 0                                                   | 53,768                                          | 0                                                                      | 0                                                   | 1.319             | 3.787                | JD        | 2,748                               | 32,975                              | 07/07/2022 | 12/01/2028                        | 2,516,488                  |
| 13067W-TF-9             | CALIFORNIA ST DEPT WTR RES<br>CENT VY PROJ                 |                          | 1.B FE                                                                                         | 857,464     | 1,110,000 | 911,781    | 907,867                           | 0                                                   | 15,836                                          | 0                                                                      | 0                                                   | 2.232             | 4.533                | JD        | 2,065                               | 24,775                              | 08/26/2022 | 12/01/2035                        | 1,122,388                  |
| 13124M-CH-6             | CALLEGUAS CALIF MUN WTR<br>DIST WTR REV                    |                          | 1.C FE                                                                                         | 208,300     | 250,000   | 220,289    | 220,564                           | 0                                                   | 3,847                                           | 0                                                                      | 0                                                   | 2.215             | 4.311                | JJ        | 2,769                               | 5,538                               | 08/26/2022 | 07/01/2032                        | 252,769                    |
| 13124M-CJ-2             | CALLEGUAS CALIF MUN WTR<br>DIST WTR REV                    |                          | 1.C FE                                                                                         | 82,367      | 100,000   | 86,998     | 86,957                            | 0                                                   | 1,441                                           | 0                                                                      | 0                                                   | 2.315             | 4.374                | JJ        | 1,158                               | 2,315                               | 08/26/2022 | 07/01/2033                        | 101,158                    |
| 167591-AE-6             | CHICAGO CITY O HARE<br>INTERNATIONAL AIRPOR                |                          | 1.E FE                                                                                         | 4,721,895   | 4,500,000 | 4,689,965  | 4,719,710                         | 0                                                   | (2,185)                                         | 0                                                                      | 0                                                   | 5.500             | 4.825                | JJ        | 24,750                              | 0                                   | 11/19/2025 | 01/01/2055                        | 0                          |
| 198504-B6-8             | COLUMBIA S C WTRWKS & SWR<br>SYS REV                       |                          | 1.B FE                                                                                         | 1,170,000   | 1,170,000 | 947,048    | 1,170,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.256             | 3.256                | FA        | 15,873                              | 38,095                              | 11/21/2019 | 02/01/2043                        | 1,189,048                  |
| 20281P-KG-6             | COMMONWEALTH FING AUTH<br>PA REV                           |                          | 1.D FE                                                                                         | 1,184,525   | 1,250,000 | 1,178,394  | 1,194,857                         | 0                                                   | 3,228                                           | 0                                                                      | 0                                                   | 4.144             | 4.615                | JD        | 4,317                               | 51,800                              | 08/26/2022 | 06/01/2038                        | 1,275,900                  |
| 20281P-KL-5             | COMMONWEALTH FING AUTH<br>PA REV                           |                          | 1.D FE                                                                                         | 2,158,740   | 2,250,000 | 2,215,737  | 2,182,715                         | 0                                                   | 7,495                                           | 0                                                                      | 0                                                   | 4.014             | 4.493                | JD        | 7,526                               | 90,315                              | 08/26/2022 | 06/01/2033                        | 2,295,158                  |
| 20281P-NE-8             | COMMONWEALTH FING AUTH<br>PA REV                           |                          | 1.D FE                                                                                         | 429,985     | 550,000   | 411,865    | 443,440                           | 0                                                   | 4,230                                           | 0                                                                      | 0                                                   | 2.991             | 4.697                | JD        | 1,371                               | 16,451                              | 08/26/2022 | 06/01/2042                        | 558,225                    |
| 207758-D4-2             | CONNECTICUT ST SPL TAX<br>OBLIG REV                        |                          | 1.C FE                                                                                         | 246,868     | 250,000   | 253,304    | 247,312                           | 0                                                   | 136                                             | 0                                                                      | 0                                                   | 4.000             | 4.100                | MN        | 1,667                               | 10,000                              | 08/26/2022 | 05/01/2040                        | 255,000                    |
| 20775D-LG-5             | CONNECTICUT ST HEALTH & EDL<br>FACS AUTH R                 |                          | 1.C FE                                                                                         | 813,660     | 1,000,000 | 882,665    | 865,634                           | 0                                                   | 16,353                                          | 0                                                                      | 0                                                   | 2.350             | 4.670                | MN        | 3,917                               | 23,500                              | 08/26/2022 | 11/01/2032                        | 1,011,750                  |
| 21221M-GH-7             | CONTRA COSTA CALIF TRANSN<br>AUTH SALES TAX                |                          | 1.A FE                                                                                         | 147,376     | 175,000   | 160,272    | 157,081                           | 0                                                   | 3,041                                           | 0                                                                      | 0                                                   | 2.050             | 4.282                | MS        | 1,196                               | 3,588                               | 08/26/2022 | 03/01/2031                        | 176,794                    |
| 21221M-GJ-3             | CONTRA COSTA CALIF TRANSN<br>AUTH SALES TAX                |                          | 1.A FE                                                                                         | 939,154     | 1,130,000 | 1,012,252  | 997,719                           | 0                                                   | 18,359                                          | 0                                                                      | 0                                                   | 2.150             | 4.335                | MS        | 8,098                               | 24,295                              | 08/26/2022 | 03/01/2032                        | 1,142,148                  |
| 212474-JB-7             | CONVENTION CTR AUTH R I REV<br>CORPUS CHRISTI TEX UTIL SYS |                          | 1.D FE                                                                                         | 2,382,600   | 2,500,000 | 2,483,618  | 2,463,473                         | 0                                                   | 25,344                                          | 0                                                                      | 0                                                   | 3.265             | 4.376                | MN        | 10,430                              | 81,625                              | 08/26/2022 | 05/15/2027                        | 2,540,813                  |
| 220245-2N-3             | CORPUS CHRISTI TEX UTIL SYS<br>REV                         |                          | 1.A                                                                                            | 173,928     | 230,000   | 192,396    | 191,260                           | 0                                                   | 9,055                                           | 0                                                                      | 0                                                   | 2.809             | 8.413                | JJ        | 2,979                               | 6,461                               | 08/26/2022 | 07/15/2040                        | 0                          |
| 220245-2P-8             | CORPUS CHRISTI TEX UTIL SYS<br>REV                         |                          | 1.D FE                                                                                         | 582,282     | 770,000   | 591,646    | 606,384                           | 0                                                   | 7,593                                           | 0                                                                      | 0                                                   | 2.809             | 4.865                | JJ        | 9,974                               | 21,629                              | 08/26/2022 | 07/15/2040                        | 780,815                    |
| 223663-LG-8             | COWETA CNTY GA WTR & SEW<br>AUTH REV                       |                          | 1.B FE                                                                                         | 785,500     | 1,000,000 | 866,300    | 830,818                           | 0                                                   | 18,562                                          | 0                                                                      | 0                                                   | 2.100             | 4.843                | JD        | 1,750                               | 21,000                              | 06/21/2023 | 06/01/2033                        | 1,010,500                  |
| 235241-LS-3             | DALLAS TEX AREA RAPID TRAN<br>SALES TAX REV                |                          | 1.B FE                                                                                         | 1,416,280   | 1,000,000 | 1,071,516  | 1,365,332                         | 0                                                   | (13,619)                                        | 0                                                                      | 0                                                   | 5.999             | 3.371                | JD        | 4,999                               | 59,990                              | 01/24/2022 | 12/01/2044                        | 1,029,995                  |
| 23542J-RA-5             | DALLAS TEX WTRWKS & SWR<br>SYS REV                         |                          | 1.C FE                                                                                         | 240,291     | 300,000   | 248,128    | 251,411                           | 0                                                   | 3,485                                           | 0                                                                      | 0                                                   | 2.430             | 4.331                | AO        | 1,823                               | 7,290                               | 08/26/2022 | 10/01/2036                        | 303,645                    |
| 23542J-RB-3             | DALLAS TEX WTRWKS & SWR<br>SYS REV                         |                          | 1.C FE                                                                                         | 79,709      | 100,000   | 82,143     | 83,144                            | 0                                                   | 1,077                                           | 0                                                                      | 0                                                   | 2.530             | 4.381                | AO        | 633                                 | 2,530                               | 08/26/2022 | 10/01/2037                        | 101,265                    |
| 238676-FP-0             | DAVIE FLA WTR & SWR REV                                    |                          | 1.D FE                                                                                         | 102,389     | 125,000   | 104,815    | 106,978                           | 0                                                   | 1,442                                           | 0                                                                      | 0                                                   | 2.692             | 4.539                | AO        | 841                                 | 3,365                               | 08/26/2022 | 10/01/2035                        | 126,683                    |
| 238676-FQ-8             | DAVIE FLA WTR & SWR REV                                    |                          | 1.D FE                                                                                         | 80,280      | 100,000   | 74,159     | 82,612                            | 0                                                   | 733                                             | 0                                                                      | 0                                                   | 3.111             | 4.685                | AO        | 778                                 | 3,111                               | 08/26/2022 | 10/01/2041                        | 101,556                    |
| 254845-GQ-7             | DISTRICT COLUMBIA WTR &<br>SWR AUTH PUB UTI                |                          | 1.C FE                                                                                         | 1,891,540   | 1,750,000 | 1,755,351  | 1,878,750                         | 0                                                   | (4,109)                                         | 0                                                                      | 0                                                   | 5.522             | 4.917                | AO        | 24,159                              | 96,635                              | 09/12/2022 | 10/01/2044                        | 1,798,318                  |
| 340333-MA-8             | FLORENCE S C WTR & SWR REV                                 |                          | 1.D FE                                                                                         | 938,940     | 1,000,000 | 968,622    | 953,416                           | 0                                                   | 4,502                                           | 0                                                                      | 0                                                   | 3.000             | 3.632                | MS        | 10,000                              | 30,000                              | 08/26/2022 | 09/01/2034                        | 1,015,000                  |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                           | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|---------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                             |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                                 | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 362848-UR-2             | GAINESVILLE FLA UTILS SYS<br>REV IAM COML P |                          | 1.E FE                                                                                         | 853,650     | 1,000,000 | 811,211    | 866,990                           | 0                                                   | 4,201                                           | 0                                                                      | 0                                                   | 3.875             | 4.972                | AO        | 9,688                               | 38,750                              | 08/26/2022 | 10/01/2047                        | 162,664                    |
| 38122N-B5-0             | GOLDEN ST TOB<br>SECURITIZATION CORP CALIF  |                          | 1.D FE                                                                                         | 1,415,153   | 1,630,000 | 1,445,241  | 1,465,892                         | 0                                                   | 15,882                                          | 0                                                                      | 0                                                   | 2.746             | 4.172                | JD        | 3,730                               | 51,769                              | 08/26/2022 | 06/01/2034                        | 1,652,380                  |
| 387883-YL-9             | GRANT CNTY WASH PUB UTIL<br>DIST NO 2 PRIES |                          | 1.C FE                                                                                         | 117,144     | 125,000   | 121,710    | 121,882                           | 0                                                   | 1,476                                           | 0                                                                      | 0                                                   | 2.378             | 3.683                | JJ        | 1,486                               | 2,973                               | 08/26/2022 | 01/01/2028                        | 126,486                    |
| 39222P-EL-4             | GREATER NEW HAVEN WTR<br>POLLUTION CTL AUTH |                          | 1.B FE                                                                                         | 865,370     | 1,000,000 | 930,482    | 925,324                           | 0                                                   | 18,764                                          | 0                                                                      | 0                                                   | 1.850             | 4.090                | FA        | 6,989                               | 18,500                              | 08/26/2022 | 08/15/2029                        | 1,009,250                  |
| 442349-JU-1             | HOUSTON TEX ARPT SYS REV                    |                          | 1.E FE                                                                                         | 1,276,675   | 1,250,000 | 1,318,216  | 1,275,798                         | 0                                                   | (877)                                           | 0                                                                      | 0                                                   | 5.500             | 5.222                | JJ        | 26,354                              | 0                                   | 07/25/2025 | 07/01/2050                        | 0                          |
| 44244C-C5-4             | HOUSTON TEX UTIL SYS REV                    |                          | 1.C FE                                                                                         | 1,020,000   | 1,020,000 | 888,970    | 1,020,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.722             | 1.722                | MN        | 2,244                               | 17,564                              | 06/12/2020 | 11/15/2031                        | 1,020,000                  |
| 44244C-D2-0             | HOUSTON TEX UTIL SYS REV                    |                          | 1.C FE                                                                                         | 1,000,000   | 1,000,000 | 765,761    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.542             | 2.542                | MN        | 3,248                               | 25,420                              | 06/12/2020 | 11/15/2040                        | 1,000,000                  |
| 44244C-TL-1             | HOUSTON TEX UTIL SYS REV                    |                          | 1.C FE                                                                                         | 1,085,821   | 1,100,000 | 1,102,736  | 1,094,607                         | 0                                                   | 2,728                                           | 0                                                                      | 0                                                   | 3.643             | 3.918                | MN        | 5,120                               | 40,073                              | 08/26/2022 | 11/15/2027                        | 1,120,037                  |
| 44244C-YA-9             | HOUSTON TEX UTIL SYS REV                    |                          | 1.C FE                                                                                         | 1,201,380   | 1,500,000 | 1,187,853  | 1,234,364                         | 0                                                   | 10,345                                          | 0                                                                      | 0                                                   | 2.984             | 4.493                | MN        | 5,719                               | 44,760                              | 08/26/2022 | 11/15/2042                        | 1,522,380                  |
| 485428-ZY-5             | KANSAS ST DEV FIN AUTH REV                  |                          | 1.D FE                                                                                         | 1,067,090   | 1,000,000 | 1,055,998  | 1,051,498                         | 0                                                   | (4,936)                                         | 0                                                                      | 0                                                   | 5.501             | 4.745                | MN        | 9,168                               | 55,010                              | 08/26/2022 | 05/01/2034                        | 1,027,505                  |
| 485429-Z6-4             | KANSAS ST DEV FIN AUTH REV                  |                          | 1.E FE                                                                                         | 202,162     | 200,000   | 201,183    | 201,795                           | 0                                                   | (119)                                           | 0                                                                      | 0                                                   | 4.727             | 4.624                | AO        | 1,996                               | 9,454                               | 08/26/2022 | 04/15/2037                        | 204,727                    |
| 517039-VU-4             | LAREDO TEX WTRWKS SWR SYS<br>REV            |                          | 1.D FE                                                                                         | 1,088,870   | 1,000,000 | 963,369    | 1,025,412                         | 0                                                   | (11,249)                                        | 0                                                                      | 0                                                   | 4.000             | 2.807                | MS        | 13,333                              | 40,000                              | 12/04/2019 | 03/01/2044                        | 1,000,000                  |
| 532646-AW-6             | LIMESTONE CNTY ALA BRD SPL<br>TAX SCH WTS   |                          | 1.C FE                                                                                         | 108,679     | 125,000   | 117,639    | 117,550                           | 0                                                   | 2,776                                           | 0                                                                      | 0                                                   | 1.540             | 4.072                | JJ        | 963                                 | 1,925                               | 08/26/2022 | 07/01/2028                        | 125,963                    |
| 53945C-HE-3             | LOS ANGELES CALIF<br>WASTEWATER SYS REV     |                          | 1.C FE                                                                                         | 481,345     | 500,000   | 496,299    | 491,659                           | 0                                                   | 3,221                                           | 0                                                                      | 0                                                   | 3.394             | 4.127                | JD        | 1,414                               | 16,970                              | 08/26/2022 | 06/01/2028                        | 508,485                    |
| 546486-BW-0             | LOUISIANA ST HWY IMPT REV                   |                          | 1.C FE                                                                                         | 133,977     | 150,000   | 148,091    | 147,965                           | 0                                                   | 4,369                                           | 0                                                                      | 0                                                   | 0.897             | 3.950                | JD        | 60                                  | 1,346                               | 08/26/2022 | 06/15/2026                        | 150,673                    |
| 54651R-DK-2             | LOUISIANA ST UNCLAIMED<br>PPTY SPL REV      |                          | 1.D FE                                                                                         | 814,472     | 1,005,000 | 897,549    | 876,665                           | 0                                                   | 19,523                                          | 0                                                                      | 0                                                   | 1.879             | 4.456                | MS        | 6,295                               | 18,884                              | 08/26/2022 | 09/01/2031                        | 1,014,442                  |
| 54651T-BD-6             | LOUISIANA ST TRANSN AUTH                    |                          | 1.E FE                                                                                         | 87,468      | 100,000   | 95,858     | 94,796                            | 0                                                   | 2,297                                           | 0                                                                      | 0                                                   | 1.648             | 4.239                | FA        | 623                                 | 1,648                               | 08/26/2022 | 02/15/2028                        | 100,824                    |
| 546540-RE-7             | LOUISIANA ST UNIV & AGRIC &<br>MECHANICAL C |                          | 1.E FE                                                                                         | 94,344      | 100,000   | 98,306     | 98,137                            | 0                                                   | 1,184                                           | 0                                                                      | 0                                                   | 2.596             | 3.887                | JJ        | 1,298                               | 2,596                               | 08/26/2022 | 07/01/2027                        | 101,298                    |
| 557363-DW-5             | MADISON CNTY N Y CAP<br>RESOURCE CORP REV   |                          | 1.D FE                                                                                         | 1,304,658   | 1,265,000 | 1,199,765  | 1,289,349                         | 0                                                   | (4,065)                                         | 0                                                                      | 0                                                   | 2.994             | 2.616                | JJ        | 18,937                              | 37,874                              | 01/31/2022 | 07/01/2031                        | 1,283,937                  |
| 56042R-K5-0             | MAINE HEALTH & HIGHER EDL<br>FACS AUTH REV  |                          | 1.D FE                                                                                         | 1,094,822   | 1,120,000 | 957,286    | 1,101,876                         | 0                                                   | 1,866                                           | 0                                                                      | 0                                                   | 2.565             | 2.780                | JJ        | 14,364                              | 28,728                              | 01/25/2022 | 07/01/2034                        | 1,134,364                  |
| 576000-KW-2             | MASSACHUSETTS ST SCH BLDG<br>AUTH DEDICATED | SD                       | 1.C FE                                                                                         | 826,018     | 775,000   | 797,038    | 791,478                           | 0                                                   | (8,753)                                         | 0                                                                      | 0                                                   | 5.468             | 3.948                | JD        | 1,883                               | 37,610                              | 08/26/2022 | 06/15/2027                        | 796,189                    |
| 576000-KW-2             | MASSACHUSETTS ST SCH BLDG<br>AUTH DEDICATED |                          | 1.C FE                                                                                         | 239,812     | 225,000   | 231,398    | 229,782                           | 0                                                   | (5,184)                                         | 0                                                                      | 0                                                   | 5.468             | 3.948                | JD        | 547                                 | 17,070                              | 08/26/2022 | 06/15/2027                        | 231,152                    |
| 576000-ZJ-5             | MASSACHUSETTS ST SCH BLDG<br>AUTH DEDICATED |                          | 1.B FE                                                                                         | 105,105     | 125,000   | 114,131    | 113,674                           | 0                                                   | 2,690                                           | 0                                                                      | 0                                                   | 1.753             | 4.372                | FA        | 828                                 | 2,191                               | 08/26/2022 | 08/15/2030                        | 48,168                     |
| 590545-T8-2             | MESA ARIZ UTIL SYS REV                      |                          | 1.D FE                                                                                         | 1,111,620   | 1,000,000 | 1,041,511  | 1,073,415                         | 0                                                   | (11,899)                                        | 0                                                                      | 0                                                   | 5.000             | 3.520                | JJ        | 25,000                              | 50,000                              | 08/26/2022 | 07/01/2045                        | 0                          |
| 591745-3L-6             | METROPOLITAN ATLANTA<br>RAPID TRANSIT AUTHO |                          | 1.A FE                                                                                         | 857,530     | 1,000,000 | 946,950    | 878,120                           | 0                                                   | 6,461                                           | 0                                                                      | 0                                                   | 3.250             | 4.462                | JJ        | 16,250                              | 32,500                              | 08/26/2022 | 07/01/2039                        | 1,016,250                  |
| 592647-KA-8             | METROPOLITAN WASH D C<br>ARPTS AUTH ARPT SY |                          | 1.D FE                                                                                         | 1,110,920   | 1,000,000 | 1,091,527  | 1,073,158                         | 0                                                   | (11,277)                                        | 0                                                                      | 0                                                   | 5.000             | 3.580                | AO        | 12,500                              | 50,000                              | 06/29/2022 | 10/01/2031                        | 1,025,000                  |
| 59334D-RK-2             | MIAMI-DADE CNTY FLA WTR &<br>SWR REV        |                          | 1.D IF                                                                                         | 29,358      | 35,000    | 28,716     | 29,973                            | 0                                                   | 194                                             | 0                                                                      | 0                                                   | 3.490             | 4.742                | AO        | 305                                 | 1,222                               | 08/26/2022 | 10/01/2042                        | 35,611                     |
| 59334D-RL-0             | MIAMI-DADE CNTY FLA WTR &<br>SWR REV        |                          | 1.D FE                                                                                         | 54,523      | 65,000    | 53,103     | 55,664                            | 0                                                   | 23                                              | 0                                                                      | 0                                                   | 3.490             | 4.742                | AO        | 567                                 | 0                                   | 08/26/2022 | 10/01/2042                        | 66,134                     |
| 59447T-XS-7             | MICHIGAN FIN AUTH REV                       |                          | 1.D FE                                                                                         | 95,209      | 100,000   | 98,219     | 98,150                            | 0                                                   | 916                                             | 0                                                                      | 0                                                   | 2.734             | 3.745                | JD        | 228                                 | 2,734                               | 08/26/2022 | 12/01/2027                        | 101,367                    |
| 59447T-XX-6             | MICHIGAN FIN AUTH REV                       |                          | 1.D FE                                                                                         | 1,009,980   | 1,000,000 | 847,130    | 1,007,787                         | 0                                                   | (398)                                           | 0                                                                      | 0                                                   | 3.384             | 3.317                | JD        | 2,820                               | 33,840                              | 01/07/2020 | 12/01/2040                        | 1,016,920                  |
| 594698-SF-0             | MICHIGAN ST STRATEGIC FD<br>LTD OBLIG REV   |                          | 1.C FE                                                                                         | 1,211,037   | 1,255,000 | 1,076,775  | 1,223,261                         | 0                                                   | 3,194                                           | 0                                                                      | 0                                                   | 2.478             | 2.809                | MS        | 10,366                              | 31,099                              | 01/10/2022 | 09/01/2034                        | 1,270,549                  |
| 612285-AG-1             | MONTEBELLO CALIF PENSION<br>OBLIG           |                          | 1.C FE                                                                                         | 189,316     | 200,000   | 197,818    | 196,606                           | 0                                                   | 2,282                                           | 0                                                                      | 0                                                   | 2.980             | 4.229                | JD        | 497                                 | 5,960                               | 08/26/2022 | 06/01/2027                        | 202,980                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                           | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|---------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                             |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                                 | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 62426V-CS-4             | MOUNTAIN REGL WTR SPL SVC<br>DIST UTAH WTR  |                          | 1.C FE                                                                                         | 230,335     | 250,000   | 244,318    | 242,271                           | 0                                                   | 3,730                                           | 0                                                                      | 0                                                   | 2.384             | 4.047                | JD        | 265                                 | 5,960                               | 08/26/2022 | 12/15/2027                        | 252,980                    |
| 631663-RJ-2             | NASSAU CNTY N Y INTERIM FIN<br>AUTH         |                          | 1.A FE                                                                                         | 129,774     | 150,000   | 140,839    | 140,092                           | 0                                                   | 3,214                                           | 0                                                                      | 0                                                   | 1.278             | 3.727                | MN        | 245                                 | 1,917                               | 08/26/2022 | 11/15/2028                        | 150,959                    |
| 646140-CK-7             | NEW JERSEY ST TPK AUTH TPK<br>REV           |                          | 1.E FE                                                                                         | 1,321,845   | 1,500,000 | 1,396,818  | 1,356,306                         | 0                                                   | 10,870                                          | 0                                                                      | 0                                                   | 3.729             | 4.955                | JJ        | 27,968                              | 55,935                              | 08/26/2022 | 01/01/2036                        | 1,527,968                  |
| 646140-DR-1             | NEW JERSEY ST TPK AUTH TPK<br>REV           |                          | 1.E FE                                                                                         | 174,126     | 200,000   | 191,779    | 189,643                           | 0                                                   | 4,864                                           | 0                                                                      | 0                                                   | 1.483             | 4.210                | JJ        | 1,483                               | 2,966                               | 08/26/2022 | 01/01/2028                        | 201,483                    |
| 64971W-6F-2             | NEW YORK N Y CITY<br>TRANSITIONAL FIN AUTH  |                          | 1.A FE                                                                                         | 3,216,395   | 3,500,000 | 3,417,776  | 3,346,459                         | 0                                                   | 41,703                                          | 0                                                                      | 0                                                   | 3.210             | 4.647                | MN        | 18,725                              | 112,350                             | 09/19/2022 | 05/01/2029                        | 3,556,175                  |
| 64971X-RC-4             | NEW YORK CITY TRANSITIONAL<br>FINANCE AUTHO |                          | 1.A FE                                                                                         | 71,764      | 100,000   | 74,746     | 76,048                            | 0                                                   | 1,352                                           | 0                                                                      | 0                                                   | 2.300             | 4.868                | FA        | 958                                 | 2,300                               | 08/26/2022 | 08/01/2038                        | 101,150                    |
| 64971X-XC-7             | NEW YORK CITY TRANSITIONAL<br>FINANCE AUTHO |                          | 1.A FE                                                                                         | 796,840     | 1,000,000 | 848,956    | 852,254                           | 0                                                   | 17,410                                          | 0                                                                      | 0                                                   | 1.970             | 4.422                | FA        | 8,208                               | 19,700                              | 08/26/2022 | 02/01/2033                        | 1,009,850                  |
| 64972J-XS-2             | NEW YORK CITY TRANSITIONAL<br>FINANCE AUTHO |                          | 1.A FE                                                                                         | 2,660,050   | 2,500,000 | 2,661,775  | 2,657,822                         | 0                                                   | (2,228)                                         | 0                                                                      | 0                                                   | 5.250             | 4.450                | MN        | 22,240                              | 0                                   | 10/23/2025 | 05/01/2055                        | 0                          |
| 64985T-BG-5             | NEW YORK ST URBAN DEV CORP<br>ST SALES TAX  |                          | 1.B FE                                                                                         | 175,364     | 200,000   | 182,019    | 182,864                           | 0                                                   | 2,353                                           | 0                                                                      | 0                                                   | 2.840             | 4.436                | MS        | 1,672                               | 5,680                               | 08/26/2022 | 03/15/2032                        | 202,840                    |
| 64990F-D8-4             | NEW YORK STATE DORMITORY<br>AUTHORITY       |                          | 1.B FE                                                                                         | 197,015     | 225,000   | 213,134    | 210,395                           | 0                                                   | 4,185                                           | 0                                                                      | 0                                                   | 1.952             | 4.138                | MS        | 1,293                               | 4,392                               | 08/26/2022 | 03/15/2029                        | 227,196                    |
| 64990F-PV-0             | NEW YORK STATE DORMITORY<br>AUTHORITY       |                          | 1.B FE                                                                                         | 2,245,720   | 2,000,000 | 1,855,328  | 2,107,976                         | 0                                                   | (24,503)                                        | 0                                                                      | 0                                                   | 4.000             | 2.610                | FA        | 30,222                              | 80,000                              | 12/19/2019 | 02/15/2047                        | 0                          |
| 64990G-UB-6             | NEW YORK STATE DORMITORY<br>AUTHORITY       |                          | 1.E FE                                                                                         | 1,429,074   | 1,625,000 | 1,509,358  | 1,494,335                         | 0                                                   | 20,508                                          | 0                                                                      | 0                                                   | 2.834             | 4.501                | JJ        | 23,026                              | 46,053                              | 08/26/2022 | 07/01/2031                        | 1,648,026                  |
| 65887P-WR-2             | NORTH DAKOTA PUB FIN AUTH                   |                          | 1.C FE                                                                                         | 235,956     | 300,000   | 248,346    | 245,368                           | 0                                                   | 2,968                                           | 0                                                                      | 0                                                   | 3.000             | 4.922                | JD        | 750                                 | 9,000                               | 08/26/2022 | 12/01/2038                        | 304,500                    |
| 66353L-DM-6             | NORTHAMPTON CNTY PA GEN<br>PURP AUTH COLLEG |                          | 1.E FE                                                                                         | 976,348     | 1,200,000 | 1,050,627  | 1,029,560                         | 0                                                   | 20,776                                          | 0                                                                      | 0                                                   | 2.179             | 4.628                | MN        | 4,358                               | 26,148                              | 06/21/2023 | 11/01/2032                        | 1,213,074                  |
| 677561-LH-3             | OHIO ST HOSP FAC REV                        |                          | 1.C FE                                                                                         | 640,746     | 705,000   | 672,681    | 667,640                           | 0                                                   | 8,419                                           | 0                                                                      | 0                                                   | 2.700             | 4.152                | JJ        | 9,518                               | 19,190                              | 08/26/2022 | 01/01/2030                        | 714,518                    |
| 67760H-NH-0             | OHIO ST TPK COMMN TPK REV                   |                          | 1.C FE                                                                                         | 1,005,800   | 1,000,000 | 732,568    | 1,002,610                         | 0                                                   | (584)                                           | 0                                                                      | 0                                                   | 3.196             | 3.128                | FA        | 12,074                              | 31,960                              | 02/06/2020 | 02/15/2048                        | 1,000,000                  |
| 68607D-VH-5             | OREGON ST DEPT TRANSN HWY<br>USER TAX REV   |                          | 1.B FE                                                                                         | 969,288     | 1,200,000 | 1,055,173  | 1,043,134                         | 0                                                   | 23,119                                          | 0                                                                      | 0                                                   | 1.660             | 4.196                | MN        | 2,545                               | 19,920                              | 08/26/2022 | 11/15/2031                        | 1,209,960                  |
| 68607V-T8-8             | OREGON ST DEPT<br>ADMINISTRATIVE SVCS LOTTE |                          | 1.C FE                                                                                         | 478,195     | 500,000   | 495,656    | 490,661                           | 0                                                   | 3,894                                           | 0                                                                      | 0                                                   | 3.196             | 4.075                | AO        | 3,995                               | 15,980                              | 08/26/2022 | 04/01/2028                        | 507,990                    |
| 69647R-BT-0             | PALM BAY FLA SPL OBLIG                      |                          | 1.C FE                                                                                         | 116,215     | 125,000   | 121,935    | 120,779                           | 0                                                   | 1,426                                           | 0                                                                      | 0                                                   | 2.724             | 4.035                | AO        | 851                                 | 3,405                               | 08/26/2022 | 10/01/2028                        | 126,703                    |
| 709224-2Q-1             | PENNSYLVANIA ST TPK COMMN<br>TPK REV        |                          | 1.D FE                                                                                         | 1,017,500   | 1,000,000 | 880,849    | 1,009,209                         | 0                                                   | (2,197)                                         | 0                                                                      | 0                                                   | 3.033             | 2.783                | JD        | 2,528                               | 30,330                              | 01/20/2022 | 12/01/2034                        | 0                          |
| 709224-2R-9             | PENNSYLVANIA ST TPK COMMN<br>TPK REV        |                          | 1.D FE                                                                                         | 1,000,000   | 1,000,000 | 847,866    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.337             | 3.337                | JD        | 2,781                               | 33,370                              | 01/16/2020 | 12/01/2039                        | 1,016,685                  |
| 709224-V7-1             | PENNSYLVANIA ST TPK COMMN<br>TPK REV        |                          | 1.D FE                                                                                         | 83,123      | 100,000   | 81,662     | 84,786                            | 0                                                   | 523                                             | 0                                                                      | 0                                                   | 3.579             | 4.861                | JD        | 298                                 | 3,579                               | 08/26/2022 | 12/01/2043                        | 101,790                    |
| 72178J-AQ-6             | PIMA CNTY ARIZ PLEDGED REV<br>OBLIGS        |                          | 1.B FE                                                                                         | 773,680     | 1,000,000 | 810,587    | 807,844                           | 0                                                   | 13,989                                          | 0                                                                      | 0                                                   | 2.514             | 4.908                | MN        | 4,190                               | 25,140                              | 06/21/2023 | 05/01/2036                        | 1,012,570                  |
| 73209G-AV-2             | POMONA CALIF REV                            |                          | 1.D FE                                                                                         | 474,845     | 500,000   | 491,685    | 484,823                           | 0                                                   | 3,123                                           | 0                                                                      | 0                                                   | 3.550             | 4.326                | MN        | 2,958                               | 17,750                              | 08/26/2022 | 05/01/2030                        | 508,875                    |
| 73474T-AT-7             | PORT MORROW ORE<br>TRANSMISSION FACS REV    |                          | 1.C FE                                                                                         | 3,538,610   | 4,250,000 | 3,315,559  | 3,631,924                         | 0                                                   | 29,296                                          | 0                                                                      | 0                                                   | 2.543             | 3.810                | MS        | 36,026                              | 108,078                             | 08/26/2022 | 09/01/2040                        | 4,304,039                  |
| 735389-ZE-1             | PORT SEATTLE WASH REV                       |                          | 1.D FE                                                                                         | 1,354,684   | 1,475,000 | 1,362,142  | 1,377,738                         | 0                                                   | 7,227                                           | 0                                                                      | 0                                                   | 3.755             | 4.563                | MN        | 9,231                               | 55,386                              | 08/26/2022 | 05/01/2036                        | 1,502,693                  |
| 751100-MJ-4             | RALEIGH N C COMB<br>ENTERPRISE SYS REV      |                          | 1.A FE                                                                                         | 94,108      | 100,000   | 98,696     | 98,387                            | 0                                                   | 1,333                                           | 0                                                                      | 0                                                   | 2.362             | 3.795                | MS        | 787                                 | 2,362                               | 08/26/2022 | 03/01/2027                        | 101,181                    |
| 762326-AL-0             | RHODE IS ST TPK & BRDG AUTH<br>TOLL REV     |                          | 1.E FE                                                                                         | 1,014,380   | 1,000,000 | 945,200    | 1,007,571                         | 0                                                   | (1,812)                                         | 0                                                                      | 0                                                   | 2.861             | 2.656                | JD        | 2,384                               | 28,610                              | 01/31/2022 | 12/01/2030                        | 0                          |
| 762326-AM-8             | RHODE IS ST TPK & BRDG AUTH<br>TOLL REV     |                          | 1.E FE                                                                                         | 1,019,392   | 1,005,000 | 936,975    | 1,012,591                         | 0                                                   | (1,812)                                         | 0                                                                      | 0                                                   | 2.961             | 2.756                | JD        | 2,480                               | 29,758                              | 01/31/2022 | 12/01/2031                        | 0                          |
| 79039M-AY-6             | ST JOHNS CNTY FLA INDL DEV<br>AUTH HOSP REV |                          | 1.F FE                                                                                         | 361,461     | 340,000   | 345,546    | 347,426                           | 0                                                   | (4,370)                                         | 0                                                                      | 0                                                   | 5.000             | 3.601                | FA        | 6,422                               | 17,000                              | 08/26/2022 | 08/15/2047                        | 0                          |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                           | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|---------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                             |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
|                         |                                             |                          |                                                                                                |             |           |            |                                   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |                            |
| CUSIP<br>Identification | Description                                 | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   | Payment Due at<br>Maturity |
| 79575E-AR-9             | SALT VERDE FINL CORP GAS<br>REV ARIZ        |                          | 2.A FE                                                                                         | 2,995,510   | 3,500,000 | 3,816,525  | 3,270,118                         | 0                                                   | 25,944                                          | 0                                                                      | 0                                                   | 5.000             | 6.182                | JD        | 14,583                              | 175,000                             | 04/05/2011 | 12/01/2032                        | 3,587,500                  |
| 797400-NB-0             | SAN DIEGO CNTY CALIF REGL<br>TRANSN COMMN S |                          | 1.A FE                                                                                         | 1,000,425   | 1,250,000 | 1,041,864  | 1,048,968                         | 0                                                   | 15,226                                          | 0                                                                      | 0                                                   | 2.443             | 4.411                | AO        | 7,634                               | 30,538                              | 08/26/2022 | 04/01/2036                        | 1,265,269                  |
| 79765R-5A-3             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |                          | 1.D FE                                                                                         | 1,070,785   | 1,225,000 | 1,075,865  | 1,092,677                         | 0                                                   | 6,852                                           | 0                                                                      | 0                                                   | 3.303             | 4.351                | MN        | 6,744                               | 40,462                              | 08/26/2022 | 11/01/2039                        | 1,245,231                  |
| 79771F-EX-1             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |                          | 1.D Z                                                                                          | 5,000       | 5,000     | 4,954      | 5,000                             | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.371             | 2.371                | MN        | 20                                  | 119                                 | 12/13/2019 | 11/01/2026                        | 5,059                      |
| 79771F-JD-0             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |                          | 1.D Z                                                                                          | 125,000     | 125,000   | 123,861    | 125,000                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.371             | 2.370                | MN        | 494                                 | 1,482                               | 12/13/2019 | 11/01/2026                        | 126,482                    |
| 79771F-JJ-7             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |                          | 1.D FE                                                                                         | 450,000     | 450,000   | 446,131    | 450,000                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.371             | 2.370                | MN        | 1,778                               | 10,670                              | 12/13/2019 | 11/01/2026                        | 455,335                    |
| 798736-AK-0             | SAN LUIS UNIT/WESTLANDS<br>WTR DIST FING AU |                          | 1.E FE                                                                                         | 990,430     | 1,000,000 | 866,916    | 993,041                           | 0                                                   | 692                                             | 0                                                                      | 0                                                   | 2.962             | 3.054                | MS        | 9,873                               | 29,620                              | 01/31/2022 | 09/01/2034                        | 1,014,810                  |
| 837227-7X-9             | SOUTH CENTRAL REGIONAL<br>WATER AUTHORITY   |                          | 1.D FE                                                                                         | 1,000,000   | 1,000,000 | 990,178    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.116             | 2.116                | FA        | 8,817                               | 21,160                              | 02/06/2020 | 08/01/2026                        | 1,000,000                  |
| 83755L-K7-0             | SOUTH DAKOTA ST BLDG AUTH<br>REV            |                          | 1.B FE                                                                                         | 309,666     | 350,000   | 320,105    | 320,295                           | 0                                                   | 3,330                                           | 0                                                                      | 0                                                   | 2.991             | 4.342                | JD        | 872                                 | 10,469                              | 08/26/2022 | 06/01/2033                        | 355,234                    |
| 84908A-AR-5             | SPOKANE WASH PUB FACS DIST<br>SALES & LODGI |                          | 1.B FE                                                                                         | 854,060     | 1,000,000 | 914,126    | 907,416                           | 0                                                   | 16,686                                          | 0                                                                      | 0                                                   | 1.996             | 4.095                | JD        | 1,663                               | 19,960                              | 08/26/2022 | 12/01/2030                        | 1,009,980                  |
| 875301-HX-4             | TAMPA-HILLSBOROUGH CNTY<br>FLA EXPWY AUTH R |                          | 1.F FE                                                                                         | 886,110     | 1,150,000 | 931,993    | 934,610                           | 0                                                   | 15,318                                          | 0                                                                      | 0                                                   | 2.642             | 4.951                | JJ        | 15,192                              | 30,383                              | 08/26/2022 | 07/01/2036                        | 1,165,192                  |
| 875682-GQ-3             | TANGIPAHOA PARISH LA WTR<br>DIST WTR REV    |                          | 1.C FE                                                                                         | 125,805     | 150,000   | 122,279    | 128,897                           | 0                                                   | 970                                             | 0                                                                      | 0                                                   | 3.250             | 4.561                | JD        | 406                                 | 4,875                               | 08/26/2022 | 12/01/2040                        | 152,438                    |
| 880558-AQ-4             | TENNESSEE ST SCH BD AUTH                    |                          | 1.B FE                                                                                         | 251,292     | 255,000   | 253,698    | 254,073                           | 0                                                   | 864                                             | 0                                                                      | 0                                                   | 3.379             | 3.741                | MN        | 1,436                               | 8,616                               | 08/26/2022 | 05/01/2027                        | 105,943                    |
| 880558-PA-3             | TENNESSEE ST SCH BD AUTH                    |                          | 1.B FE                                                                                         | 1,018,261   | 1,270,000 | 1,109,812  | 1,099,414                         | 0                                                   | 25,390                                          | 0                                                                      | 0                                                   | 1.512             | 4.128                | MN        | 3,200                               | 19,202                              | 08/26/2022 | 11/01/2031                        | 1,279,601                  |
| 882669-CD-4             | TEXAS PUBLIC FINANCE<br>AUTHORITY           |                          | 1.B FE                                                                                         | 870,221     | 1,125,000 | 929,764    | 925,503                           | 0                                                   | 17,391                                          | 0                                                                      | 0                                                   | 2.140             | 4.545                | FA        | 10,031                              | 24,075                              | 08/26/2022 | 02/01/2035                        | 1,137,038                  |
| 88278P-ZM-9             | TEXAS ST UNIV SYS FING REV                  |                          | 1.C FE                                                                                         | 213,890     | 250,000   | 213,570    | 220,176                           | 0                                                   | 1,976                                           | 0                                                                      | 0                                                   | 3.289             | 4.664                | MS        | 2,421                               | 8,223                               | 08/26/2022 | 03/15/2040                        | 24,220                     |
| 882854-Y8-9             | TEXAS WATER DEVELOPMENT<br>BOARD            |                          | 1.A FE                                                                                         | 931,230     | 1,000,000 | 965,525    | 947,289                           | 0                                                   | 4,992                                           | 0                                                                      | 0                                                   | 3.000             | 3.709                | AO        | 6,333                               | 30,000                              | 08/26/2022 | 10/15/2034                        | 1,015,000                  |
| 88285A-KD-9             | TEXAS WATER DEVELOPMENT<br>BOARD            |                          | 1.A FE                                                                                         | 3,042,690   | 3,000,000 | 3,016,905  | 3,042,170                         | 0                                                   | (520)                                           | 0                                                                      | 0                                                   | 4.750             | 4.570                | AO        | 32,063                              | 0                                   | 10/31/2025 | 10/15/2055                        | 0                          |
| 898735-SC-0             | TUCSON ARIZ CTFS PARTN                      |                          | 1.D FE                                                                                         | 100,291     | 100,000   | 100,213    | 100,041                           | 0                                                   | (80)                                            | 0                                                                      | 0                                                   | 4.206             | 4.122                | JJ        | 2,103                               | 4,206                               | 08/26/2022 | 07/01/2026                        | 102,103                    |
| 914119-V7-4             | UNIVERSITY CINCINNATI OHIO<br>GEN RCPTS     |                          | 1.D FE                                                                                         | 1,000,000   | 1,000,000 | 858,899    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.254             | 3.254                | JD        | 2,712                               | 32,540                              | 11/21/2019 | 06/01/2039                        | 1,016,270                  |
| 91412H-JU-8             | UNIVERSITY CALIF REVS                       |                          | 1.C FE                                                                                         | 963,672     | 1,200,000 | 1,036,624  | 1,025,907                         | 0                                                   | 19,541                                          | 0                                                                      | 0                                                   | 2.147             | 4.480                | MN        | 3,292                               | 25,764                              | 08/26/2022 | 05/15/2033                        | 1,212,882                  |
| 91412H-LD-3             | UNIVERSITY CALIF REVS                       |                          | 1.D FE                                                                                         | 164,904     | 200,000   | 174,702    | 173,137                           | 0                                                   | 2,586                                           | 0                                                                      | 0                                                   | 2.592             | 4.539                | MN        | 662                                 | 5,184                               | 08/26/2022 | 05/15/2034                        | 202,592                    |
| 917567-EX-3             | UTAH TRAN AUTH SALES TAX<br>REV             |                          | 1.C FE                                                                                         | 122,880     | 150,000   | 119,910    | 125,867                           | 0                                                   | 940                                             | 0                                                                      | 0                                                   | 3.443             | 4.878                | JD        | 230                                 | 5,165                               | 08/26/2022 | 12/15/2042                        | 92,001                     |
| 917567-EZ-8             | UTAH TRAN AUTH SALES TAX<br>REV             |                          | 1.C FE                                                                                         | 1,046,690   | 1,000,000 | 821,689    | 1,020,471                         | 0                                                   | (4,797)                                         | 0                                                                      | 0                                                   | 3.643             | 3.089                | JD        | 1,619                               | 36,430                              | 02/06/2020 | 12/15/2042                        | 1,000,000                  |
| 92778W-LF-1             | VIRGINIA COLLEGE BLDG AUTH<br>VA EDL FACS R |                          | 1.B FE                                                                                         | 720,380     | 1,000,000 | 773,101    | 750,716                           | 0                                                   | 12,421                                          | 0                                                                      | 0                                                   | 2.500             | 5.048                | MS        | 8,333                               | 25,000                              | 06/21/2023 | 09/01/2039                        | 1,012,500                  |
| 928075-HP-8             | VIRGINIA PORT AUTH COMWLTH<br>PORT FD REV   |                          | 1.B FE                                                                                         | 957,730     | 1,000,000 | 1,005,391  | 971,902                           | 0                                                   | 4,435                                           | 0                                                                      | 0                                                   | 3.747             | 4.327                | JJ        | 18,735                              | 37,470                              | 08/26/2022 | 07/01/2031                        | 1,018,735                  |
| 92818H-SJ-1             | VIRGINIA ST PUB SCH AUTH<br>SCH FING        |                          | 1.B FE                                                                                         | 783,690     | 1,000,000 | 817,272    | 833,529                           | 0                                                   | 15,654                                          | 0                                                                      | 0                                                   | 2.050             | 4.400                | FA        | 8,542                               | 20,500                              | 08/26/2022 | 08/01/2034                        | 1,010,250                  |
| 92818N-HZ-4             | VIRGINIA RESOURCES<br>AUTHORITY             |                          | 1.A FE                                                                                         | 84,922      | 100,000   | 81,461     | 86,598                            | 0                                                   | 525                                             | 0                                                                      | 0                                                   | 3.320             | 4.461                | MN        | 553                                 | 3,320                               | 08/26/2022 | 11/01/2042                        | 101,660                    |
| 958792-FP-3             | WESTERN NASSAU CNTY N Y<br>WTR AUTH WTR SYS |                          | 1.E FE                                                                                         | 194,858     | 250,000   | 204,629    | 206,396                           | 0                                                   | 3,641                                           | 0                                                                      | 0                                                   | 2.575             | 4.949                | AO        | 1,609                               | 6,438                               | 08/26/2022 | 04/01/2035                        | 253,219                    |
| 977100-DQ-6             | WISCONSIN ST GEN FD ANNUAL<br>APPROPRIATION |                          | 1.C FE                                                                                         | 443,045     | 500,000   | 471,786    | 458,078                           | 0                                                   | 4,720                                           | 0                                                                      | 0                                                   | 3.194             | 4.552                | MN        | 2,662                               | 15,970                              | 08/26/2022 | 05/01/2033                        | 507,985                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                                                                         | 2                                        | 3 | 4      | 5           | 6           | 7           | 8           | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20         |
|---------------------------------------------------------------------------|------------------------------------------|---|--------|-------------|-------------|-------------|-------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|------------|
|                                                                           |                                          |   |        |             |             |             |             | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |            |
|                                                                           |                                          |   |        |             |             |             |             | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |            |
| 977100-HB-5<br>977100-HC-3<br>977100-HP-4<br>977123-Y7-7                  | WISCONSIN ST GEN FD ANNUAL APPROPRIATION |   | 1.C FE | 2,695,170   | 3,000,000   | 2,866,244   | 2,841,062   | 0                                                   | 43,711                                          | 0                                                                      | 0                                                   | 2.349             | 4.066                | MN        | 11,745                              | 70,470                              | 06/28/2022 | 05/01/2029                        | 3,035,235  |
|                                                                           | WISCONSIN ST GEN FD ANNUAL APPROPRIATION |   | 1.C FE | 1,002,310   | 1,000,000   | 943,093     | 1,001,054   | 0                                                   | (228)                                           | 0                                                                      | 0                                                   | 2.399             | 2.373                | MN        | 3,998                               | 23,990                              | 03/16/2020 | 05/01/2030                        | 1,000,000  |
|                                                                           | WISCONSIN ST GEN FD ANNUAL APPROPRIATION |   | 1.C FE | 1,069,266   | 1,320,000   | 1,204,140   | 1,168,121   | 0                                                   | 31,070                                          | 0                                                                      | 0                                                   | 1.586             | 4.543                | MN        | 3,489                               | 20,935                              | 08/26/2022 | 05/01/2030                        | 1,330,468  |
|                                                                           | WISCONSIN (STATE OF)                     |   | 1.A FE | 965,588     | 1,250,000   | 1,064,397   | 1,025,427   | 0                                                   | 24,505                                          | 0                                                                      | 0                                                   | 1.789             | 4.654                | JJ        | 11,181                              | 22,363                              | 06/21/2023 | 07/01/2033                        | 1,261,181  |
| 0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenue |                                          |   |        | 108,158,410 | 116,805,000 | 107,979,581 | 110,593,959 | 0                                                   | 755,102                                         | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 855,591                             | 3,150,395                           | XXX        | XXX                               | 96,334,085 |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated)                 |                                          |   |        |             |             |             |             |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |            |
| 00206R-JX-1                                                               | AT&T INC                                 |   | 2.B FE | 2,852,785   | 3,250,000   | 3,175,608   | 3,119,534   | 0                                                   | 86,635                                          | 0                                                                      | 0                                                   | 2.300             | 5.284                | JD        | 6,229                               | 74,750                              | 09/26/2022 | 06/01/2027                        | 3,287,375  |
| 002824-BQ-2                                                               | ABBOTT LABORATORIES                      |   | 1.D FE | 2,748,938   | 3,250,000   | 2,900,947   | 2,945,559   | 0                                                   | 61,214                                          | 0                                                                      | 0                                                   | 1.400             | 3.680                | JD        | 126                                 | 45,500                              | 08/26/2022 | 06/30/2030                        | 3,272,750  |
| 00287Y-BX-6                                                               | ABBVIE INC                               |   | 1.G FE | 92,556      | 100,000     | 96,847      | 95,715      | 0                                                   | 990                                             | 0                                                                      | 0                                                   | 3.200             | 4.412                | MN        | 356                                 | 3,200                               | 08/26/2022 | 11/21/2029                        | 101,600    |
| 00913R-AF-3                                                               | AIR LIQUE FINANCE SA                     |   | 1.F FE | 222,859     | 250,000     | 234,684     | 234,837     | 0                                                   | 3,742                                           | 0                                                                      | 0                                                   | 2.250             | 4.037                | MS        | 1,734                               | 5,625                               | 08/26/2022 | 09/10/2029                        | 252,813    |
| 009279-AA-8                                                               | AIRBUS SE                                |   | 1.F FE | 479,532     | 500,000     | 495,480     | 493,987     | 0                                                   | 4,517                                           | 0                                                                      | 0                                                   | 3.150             | 4.131                | AO        | 3,544                               | 15,750                              | 08/26/2022 | 04/10/2027                        | 507,875    |
| 010392-FU-7                                                               | ALABAMA POWER CO                         |   | 1.E FE | 820,324     | 1,000,000   | 886,816     | 888,087     | 0                                                   | 21,183                                          | 0                                                                      | 0                                                   | 1.450             | 4.091                | MS        | 4,269                               | 14,500                              | 08/26/2022 | 09/15/2030                        | 1,007,250  |
| 010392-FY-9                                                               | ALABAMA POWER CO                         |   | 1.E FE | 6,769,643   | 7,000,000   | 6,998,866   | 6,916,439   | 0                                                   | 47,288                                          | 0                                                                      | 0                                                   | 3.750             | 4.503                | MS        | 87,500                              | 262,500                             | 10/06/2022 | 09/01/2027                        | 7,131,250  |
| 015271-AV-1                                                               | ALEXANDRIA REAL ESTATE EQUITIES INC      |   | 2.A FE | 1,139,205   | 1,500,000   | 1,228,170   | 1,239,316   | 0                                                   | 30,245                                          | 0                                                                      | 0                                                   | 1.875             | 4.798                | FA        | 11,719                              | 28,125                              | 06/24/2022 | 02/01/2033                        | 1,514,063  |
| 015271-AY-5                                                               | ALEXANDRIA REAL ESTATE EQUITIES INC      |   | 2.A FE | 576,048     | 675,000     | 577,867     | 599,640     | 0                                                   | 7,413                                           | 0                                                                      | 0                                                   | 2.950             | 4.600                | MS        | 5,863                               | 19,913                              | 08/26/2022 | 03/15/2034                        | 684,956    |
| 015271-BC-2                                                               | ALEXANDRIA REAL ESTATE EQUITIES INC      |   | 2.A FE | 2,545,475   | 2,500,000   | 2,473,378   | 2,544,918   | 0                                                   | (557)                                           | 0                                                                      | 0                                                   | 5.250             | 5.022                | MN        | 16,771                              | 65,625                              | 10/23/2025 | 05/15/2036                        | 0          |
| 015271-BE-8                                                               | ALEXANDRIA REAL ESTATE EQUITIES INC      |   | 2.A FE | 2,991,990   | 3,000,000   | 3,044,166   | 2,992,842   | 0                                                   | 852                                             | 0                                                                      | 0                                                   | 5.500             | 5.532                | AO        | 41,250                              | 104,500                             | 01/30/2025 | 10/01/2035                        | 3,082,500  |
| 02361D-BA-7                                                               | AMEREN ILLINOIS CO                       |   | 1.F FE | 1,499,085   | 1,500,000   | 1,531,988   | 1,499,350   | 0                                                   | 71                                              | 0                                                                      | 0                                                   | 4.950             | 4.957                | JD        | 6,188                               | 74,250                              | 07/20/2023 | 06/01/2033                        | 1,537,125  |
| 02361D-BB-5                                                               | AMEREN ILLINOIS CO                       |   | 1.F FE | 2,142,220   | 2,000,000   | 1,967,950   | 2,139,625   | 0                                                   | (2,222)                                         | 0                                                                      | 0                                                   | 5.550             | 5.080                | JJ        | 55,500                              | 112,233                             | 09/26/2024 | 07/01/2054                        | 0          |
| 025816-CH-0                                                               | AMERICAN EXPRESS CO                      |   | 2.C FE | 2,798,830   | 2,885,000   | 2,848,938   | 2,799,953   | 0                                                   | 1,123                                           | 0                                                                      | 0                                                   | 3.550             | 3.750                | MJSD      | 4,836                               | 77,758                              | 09/30/2025 | 01/01/3000                        | 2,885,000  |
| 025816-DZ-9                                                               | AMERICAN EXPRESS CO                      |   | 1.F FE | 1,000,000   | 1,000,000   | 1,036,840   | 1,000,000   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.442             | 5.442                | JJ        | 22,826                              | 27,210                              | 01/28/2025 | 01/30/2036                        | 0          |
| 025816-EH-8                                                               | AMERICAN EXPRESS CO                      |   | 1.F FE | 2,000,000   | 2,000,000   | 2,108,864   | 2,000,000   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.667             | 5.668                | AO        | 20,779                              | 56,670                              | 04/21/2025 | 04/25/2036                        | 2,028,335  |
| 025816-EM-7                                                               | AMERICAN EXPRESS CO                      |   | 1.F FE | 2,473,250   | 2,500,000   | 2,463,723   | 2,473,561   | 0                                                   | 311                                             | 0                                                                      | 0                                                   | 4.804             | 4.932                | AO        | 22,352                              | 0                                   | 11/04/2025 | 10/24/2036                        | 2,530,025  |
| 02665W-DJ-7                                                               | AMERICAN HONDA FINANCE CORP              |   | 1.G FE | 1,748,548   | 1,750,000   | 1,724,287   | 1,749,773   | 0                                                   | 218                                             | 0                                                                      | 0                                                   | 2.350             | 2.363                | JJ        | 19,763                              | 41,125                              | 01/07/2020 | 01/08/2027                        | 1,770,563  |
| 053015-AF-0                                                               | AUTOMATIC DATA PROCESSING INC            |   | 1.D FE | 414,868     | 500,000     | 441,969     | 447,441     | 0                                                   | 10,143                                          | 0                                                                      | 0                                                   | 1.250             | 3.727                | MS        | 2,083                               | 6,250                               | 08/26/2022 | 09/01/2030                        | 503,125    |
| 053015-AJ-2                                                               | AUTOMATIC DATA PROCESSING INC            |   | 1.D FE | 1,996,820   | 2,000,000   | 2,048,832   | 1,997,073   | 0                                                   | 253                                             | 0                                                                      | 0                                                   | 4.750             | 4.777                | MN        | 13,986                              | 47,500                              | 05/05/2025 | 05/08/2032                        | 2,047,500  |
| 053484-AH-4                                                               | AVALONBAY COMMUNITIES INC                |   | 1.G FE | 3,498,460   | 3,500,000   | 3,502,377   | 3,498,484   | 0                                                   | 24                                              | 0                                                                      | 0                                                   | 4.350             | 4.360                | JD        | 12,688                              | 0                                   | 11/19/2025 | 12/01/2030                        | 3,576,125  |
| 05565E-BW-4                                                               | BMW US CAPITAL LLC                       |   | 1.F FE | 224,035     | 250,000     | 246,042     | 245,701     | 0                                                   | 6,784                                           | 0                                                                      | 0                                                   | 1.250             | 4.118                | FA        | 1,207                               | 3,125                               | 08/26/2022 | 08/12/2026                        | 251,563    |
| 05565E-CA-1                                                               | BMW US CAPITAL LLC                       |   | 1.F FE | 170,453     | 175,000     | 174,188     | 173,685     | 0                                                   | 1,009                                           | 0                                                                      | 0                                                   | 3.450             | 4.075                | AO        | 1,509                               | 6,038                               | 08/26/2022 | 04/01/2027                        | 178,019    |
| 05565E-DC-6                                                               | BMW US CAPITAL LLC                       |   | 1.F FE | 2,499,225   | 2,500,000   | 2,509,270   | 2,499,279   | 0                                                   | 54                                              | 0                                                                      | 0                                                   | 4.500             | 4.507                | FA        | 43,750                              | 0                                   | 08/06/2025 | 08/11/2030                        | 2,556,250  |
| 059165-EN-6                                                               | BALTIMORE GAS AND ELECTRIC CO            |   | 1.G FE | 1,277,805   | 1,500,000   | 1,351,896   | 1,305,827   | 0                                                   | 28,022                                          | 0                                                                      | 0                                                   | 2.250             | 4.991                | JD        | 1,500                               | 33,750                              | 01/29/2025 | 06/15/2031                        | 1,516,875  |
| 060505-EU-4                                                               | BANK OF AMERICA CORP                     |   | 2.B FE | 489,528     | 480,000     | 479,400     | 480,556     | 0                                                   | (2,890)                                         | 0                                                                      | 0                                                   | 6.300             | 5.666                | MS        | 9,324                               | 30,240                              | 09/08/2022 | 01/01/3000                        | 480,000    |
| 06051G-GF-0                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 4,792,250   | 5,000,000   | 4,985,660   | 4,917,394   | 0                                                   | 37,770                                          | 0                                                                      | 0                                                   | 3.824             | 4.683                | JJ        | 85,509                              | 191,200                             | 06/28/2022 | 01/20/2028                        | 5,047,800  |
| 06051G-HX-0                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 176,709     | 200,000     | 190,466     | 185,258     | 0                                                   | 2,686                                           | 0                                                                      | 0                                                   | 2.884             | 4.614                | AO        | 1,106                               | 5,768                               | 08/26/2022 | 10/22/2030                        | 201,442    |
| 06051G-JS-9                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 4,386,140   | 5,100,000   | 5,033,017   | 4,923,020   | 0                                                   | 176,889                                         | 0                                                                      | 0                                                   | 1.734             | 5.540                | JJ        | 39,058                              | 88,434                              | 10/11/2022 | 07/22/2027                        | 5,141,183  |
| 06051G-JZ-3                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 824,977     | 950,000     | 905,062     | 887,361     | 0                                                   | 19,601                                          | 0                                                                      | 0                                                   | 2.087             | 4.518                | JD        | 936                                 | 19,827                              | 08/26/2022 | 06/14/2029                        | 957,909    |
| 06051G-KD-0                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 208,595     | 250,000     | 224,525     | 220,213     | 0                                                   | 3,652                                           | 0                                                                      | 0                                                   | 2.572             | 4.636                | AO        | 1,268                               | 6,430                               | 08/26/2022 | 10/20/2032                        | 251,608    |
| 06051G-KJ-7                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 6,732,000   | 7,500,000   | 7,366,898   | 7,213,605   | 0                                                   | 154,102                                         | 0                                                                      | 0                                                   | 2.551             | 4.867                | FA        | 78,124                              | 191,325                             | 09/20/2022 | 02/04/2028                        | 7,562,625  |
| 06051G-KK-4                                                               | BANK OF AMERICA CORP                     |   | 1.G FE | 214,745     | 250,000     | 228,274     | 224,676     | 0                                                   | 3,131                                           | 0                                                                      | 0                                                   | 2.972             | 4.750                | FA        | 3,034                               | 7,430                               | 08/26/2022 | 02/04/2033                        | 252,250    |
| 06055H-AB-9                                                               | BANK OF AMERICA CORP                     |   | 2.B FE | 682,169     | 690,000     | 696,900     | 682,593     | 0                                                   | 131                                             | 0                                                                      | 0                                                   | 6.125             | 6.211                | JAJO      | 7,513                               | 42,263                              | 09/08/2022 | 01/01/3000                        | 690,000    |
| 06055H-AK-9                                                               | BANK OF AMERICA CORP                     |   | 2.B FE | 324,896     | 320,000     | 324,800     | 324,680     | 0                                                   | (216)                                           | 0                                                                      | 0                                                   | 6.250             | 5.883                | JAJO      | 3,611                               | 5,111                               | 09/30/2025 | 01/01/3000                        | 320,000    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                       | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|-----------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                         |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                             | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 064058-AJ-9             | BANK OF NEW YORK MELLON CORP            |                          | 2.A FE                                                                                         | 500,610     | 545,000   | 542,275    | 503,700                           | 0                                                   | 979                                             | 0                                                                      | 0                                                   | 3.700             | 4.203                | MJSD      | 616                                 | 20,165                              | 09/08/2022 | 01/01/3000                        | 545,000                    |
| 064058-AL-4             | BANK OF NEW YORK MELLON CORP            |                          | 2.A FE                                                                                         | 1,502,937   | 1,780,000 | 1,755,525  | 1,519,475                         | 0                                                   | 5,499                                           | 0                                                                      | 0                                                   | 3.750             | 4.774                | MJSD      | 2,040                               | 63,938                              | 04/15/2025 | 01/01/3000                        | 1,780,000                  |
| 064058-AN-0             | BANK OF NEW YORK MELLON CORP            |                          | 2.A FE                                                                                         | 775,380     | 750,000   | 776,250    | 774,096                           | 0                                                   | (1,284)                                         | 0                                                                      | 0                                                   | 6.300             | 5.436                | MS        | 13,256                              | 0                                   | 09/30/2025 | 01/01/3000                        | 750,000                    |
| 06406R-AV-9             | BANK OF NEW YORK MELLON CORP            |                          | 1.F FE                                                                                         | 201,602     | 225,000   | 219,985    | 220,279                           | 0                                                   | 5,820                                           | 0                                                                      | 0                                                   | 1.050             | 3.790                | AO        | 499                                 | 2,363                               | 08/26/2022 | 10/15/2026                        | 226,181                    |
| 06406R-AZ-0             | BANK OF NEW YORK MELLON CORP            |                          | 1.F FE                                                                                         | 217,076     | 250,000   | 235,084    | 233,157                           | 0                                                   | 5,041                                           | 0                                                                      | 0                                                   | 1.900             | 4.269                | JJ        | 2,058                               | 4,750                               | 08/26/2022 | 01/25/2029                        | 252,375                    |
| 06406R-BA-4             | BANK OF NEW YORK MELLON CORP            |                          | 1.F FE                                                                                         | 6,272,283   | 6,500,000 | 6,383,273  | 6,441,461                         | 0                                                   | 52,701                                          | 0                                                                      | 0                                                   | 2.050             | 2.911                | JJ        | 57,372                              | 133,250                             | 08/26/2022 | 01/26/2027                        | 6,566,625                  |
| 06406R-BD-8             | BANK OF NEW YORK MELLON CORP            |                          | 1.F FE                                                                                         | 488,633     | 500,000   | 500,280    | 493,963                           | 0                                                   | 1,662                                           | 0                                                                      | 0                                                   | 3.850             | 4.244                | AO        | 3,476                               | 19,250                              | 08/26/2022 | 04/26/2029                        | 509,625                    |
| 06406R-CB-1             | BANK OF NEW YORK MELLON CORP            |                          | 1.D FE                                                                                         | 2,750,000   | 2,750,000 | 2,821,550  | 2,750,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.942             | 4.944                | FA        | 52,852                              | 67,953                              | 02/04/2025 | 02/11/2031                        | 2,783,976                  |
| 06418G-AQ-0             | BANK OF NOVA SCOTIA                     |                          | 1.F FE                                                                                         | 4,099,918   | 4,100,000 | 4,222,652  | 4,100,084                         | 0                                                   | 166                                             | 0                                                                      | 0                                                   | 5.130             | 5.132                | FA        | 80,042                              | 111,008                             | 01/30/2025 | 02/14/2031                        | 4,152,583                  |
| 06418G-AW-7             | BANK OF NOVA SCOTIA                     |                          | 1.F FE                                                                                         | 1,989,980   | 2,000,000 | 1,995,016  | 1,990,227                         | 0                                                   | 247                                             | 0                                                                      | 0                                                   | 4.338             | 4.437                | MS        | 25,546                              | 0                                   | 11/13/2025 | 09/15/2031                        | 2,021,690                  |
| 071813-CB-3             | BAXTER INTERNATIONAL INC                |                          | 2.C FE                                                                                         | 79,719      | 100,000   | 85,534     | 86,696                            | 0                                                   | 2,194                                           | 0                                                                      | 0                                                   | 1.730             | 4.614                | AO        | 433                                 | 1,730                               | 08/26/2022 | 04/01/2031                        | 100,865                    |
| 072863-AH-6             | BAYLOR SCOTT & WHITE HOLDINGS           |                          | 1.D FE                                                                                         | 932,910     | 1,000,000 | 894,590    | 960,849                           | 0                                                   | 7,440                                           | 0                                                                      | 0                                                   | 1.777             | 2.639                | MN        | 2,271                               | 17,770                              | 02/07/2022 | 11/15/2030                        | 1,008,885                  |
| 100743-AL-7             | BOSTON GAS CO                           |                          | 2.A FE                                                                                         | 887,783     | 1,000,000 | 954,918    | 937,281                           | 0                                                   | 15,635                                          | 0                                                                      | 0                                                   | 3.001             | 4.932                | FA        | 12,504                              | 30,010                              | 08/26/2022 | 08/01/2029                        | 1,015,005                  |
| 114259-AT-1             | BROOKLYN UNION GAS CO                   |                          | 2.A FE                                                                                         | 280,297     | 300,000   | 295,040    | 289,624                           | 0                                                   | 2,947                                           | 0                                                                      | 0                                                   | 3.865             | 5.060                | MS        | 3,768                               | 11,595                              | 08/26/2022 | 03/04/2029                        | 305,798                    |
| 115637-AL-4             | BROWN-FORMAN CORP                       |                          | 1.G FE                                                                                         | 423,088     | 500,000   | 394,039    | 431,103                           | 0                                                   | 2,526                                           | 0                                                                      | 0                                                   | 3.750             | 4.957                | JJ        | 8,646                               | 18,750                              | 08/26/2022 | 01/15/2043                        | 509,375                    |
| 115637-AT-7             | BROWN-FORMAN CORP                       |                          | 1.G FE                                                                                         | 1,119,080   | 1,000,000 | 900,039    | 1,094,390                         | 0                                                   | (6,570)                                         | 0                                                                      | 0                                                   | 4.000             | 3.041                | AO        | 8,444                               | 40,000                              | 01/25/2022 | 04/15/2038                        | 0                          |
| 115637-AU-4             | BROWN-FORMAN CORP                       |                          | 1.G FE                                                                                         | 2,045,600   | 2,000,000 | 2,027,292  | 2,035,144                         | 0                                                   | (4,153)                                         | 0                                                                      | 0                                                   | 4.750             | 4.457                | AO        | 20,056                              | 95,000                              | 05/04/2023 | 04/15/2033                        | 0                          |
| 136375-CJ-9             | CANADIAN NATIONAL RAILWAY CO            |                          | 1.F FE                                                                                         | 191,904     | 200,000   | 199,613    | 199,602                           | 0                                                   | 2,404                                           | 0                                                                      | 0                                                   | 2.750             | 3.996                | MS        | 1,833                               | 5,500                               | 08/26/2022 | 03/01/2026                        | 202,750                    |
| 136375-DR-0             | CANADIAN NATIONAL RAILWAY CO            |                          | 1.F FE                                                                                         | 2,245,680   | 2,250,000 | 2,213,793  | 2,246,138                         | 0                                                   | 357                                             | 0                                                                      | 0                                                   | 4.375             | 4.399                | MS        | 28,164                              | 98,438                              | 09/16/2024 | 09/18/2034                        | 2,299,219                  |
| 14040H-DM-4             | CAPITAL ONE FINANCIAL CORP              |                          | 2.A FE                                                                                         | 4,991,400   | 5,000,000 | 4,988,380  | 4,992,011                         | 0                                                   | 611                                             | 0                                                                      | 0                                                   | 4.493             | 4.640                | MS        | 68,643                              | 0                                   | 12/04/2025 | 09/11/2031                        | 5,065,000                  |
| 149123-CF-6             | CATERPILLAR INC                         |                          | 1.F FE                                                                                         | 1,846,359   | 2,200,000 | 1,564,264  | 1,871,622                         | 0                                                   | 7,899                                           | 0                                                                      | 0                                                   | 3.250             | 4.256                | MS        | 20,258                              | 71,500                              | 08/26/2022 | 09/19/2049                        | 2,235,750                  |
| 172967-LS-8             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 2,254,500   | 2,500,000 | 2,478,020  | 2,376,520                         | 0                                                   | 39,627                                          | 0                                                                      | 0                                                   | 3.520             | 5.439                | AO        | 15,644                              | 88,000                              | 09/23/2022 | 10/27/2028                        | 2,522,000                  |
| 172967-ME-8             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 3,192,356   | 3,350,000 | 3,319,904  | 3,255,602                         | 0                                                   | 19,884                                          | 0                                                                      | 0                                                   | 3.980             | 4.728                | MS        | 37,406                              | 133,330                             | 08/26/2022 | 03/20/2030                        | 3,383,333                  |
| 172967-ML-2             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 2,043,120   | 2,000,000 | 1,871,162  | 2,018,979                         | 0                                                   | (4,379)                                         | 0                                                                      | 0                                                   | 2.666             | 2.440                | JJ        | 22,513                              | 53,320                              | 02/26/2020 | 01/29/2031                        | 0                          |
| 172967-MS-7             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 213,159     | 250,000   | 231,892    | 231,892                           | 0                                                   | 4,363                                           | 0                                                                      | 0                                                   | 2.572             | 4.824                | JD        | 500                                 | 6,430                               | 08/26/2022 | 06/03/2031                        | 252,735                    |
| 172967-NE-7             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 806,100     | 1,000,000 | 896,316    | 861,540                           | 0                                                   | 17,736                                          | 0                                                                      | 0                                                   | 2.520             | 5.062                | MN        | 4,060                               | 25,200                              | 09/08/2022 | 11/03/2032                        | 1,008,643                  |
| 172967-QA-2             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 2,000,000   | 2,000,000 | 2,037,014  | 2,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.952             | 4.952                | MN        | 14,856                              | 49,520                              | 05/01/2025 | 05/07/2031                        | 0                          |
| 17327C-AQ-6             | CITIGROUP INC                           |                          | 1.G FE                                                                                         | 5,000,000   | 5,000,000 | 4,585,945  | 5,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.057             | 3.057                | JJ        | 66,235                              | 152,850                             | 01/18/2022 | 01/25/2033                        | 5,038,213                  |
| 191216-DP-2             | COCA-COLA CO                            |                          | 1.E FE                                                                                         | 443,453     | 500,000   | 450,213    | 461,506                           | 0                                                   | 5,623                                           | 0                                                                      | 0                                                   | 2.250             | 3.690                | JJ        | 5,500                               | 11,250                              | 08/26/2022 | 01/05/2032                        | 505,625                    |
| 191241-AH-1             | COCA-COLA FEMSA SAB DE CV               |                          | 1.G FE                                                                                         | 1,531,261   | 1,750,000 | 1,656,142  | 1,615,757                         | 0                                                   | 29,270                                          | 0                                                                      | 0                                                   | 2.750             | 4.856                | JJ        | 21,255                              | 48,125                              | 12/22/2022 | 01/22/2030                        | 1,774,063                  |
| 198643-AD-0             | TRUSTEES OF COLUMBIA UNIVERSITY IN CITY |                          | 1.A FE                                                                                         | 1,000,000   | 1,000,000 | 984,372    | 1,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.355             | 4.355                | AO        | 10,888                              | 42,582                              | 10/02/2024 | 10/01/2035                        | 1,021,775                  |
| 20030N-BM-2             | COMCAST CORP                            |                          | 1.G FE                                                                                         | 955,560     | 1,000,000 | 956,433    | 960,091                           | 0                                                   | 3,684                                           | 0                                                                      | 0                                                   | 4.200             | 4.770                | FA        | 15,867                              | 42,000                              | 10/08/2024 | 08/15/2034                        | 1,021,000                  |
| 20030N-CA-7             | COMCAST CORP                            |                          | 1.G FE                                                                                         | 192,016     | 200,000   | 196,958    | 196,699                           | 0                                                   | 1,463                                           | 0                                                                      | 0                                                   | 3.150             | 3.969                | FA        | 2,380                               | 6,300                               | 08/26/2022 | 02/15/2028                        | 203,150                    |
| 20030N-CH-2             | COMCAST CORP                            |                          | 1.G FE                                                                                         | 1,704,224   | 1,750,000 | 1,733,071  | 1,729,978                         | 0                                                   | 8,032                                           | 0                                                                      | 0                                                   | 3.550             | 4.070                | MN        | 10,354                              | 62,125                              | 08/26/2022 | 05/01/2028                        | 1,781,063                  |
| 20030N-DA-6             | COMCAST CORP                            |                          | 1.G FE                                                                                         | 1,264,260   | 1,400,000 | 1,318,901  | 1,320,287                         | 0                                                   | 17,552                                          | 0                                                                      | 0                                                   | 2.650             | 4.181                | FA        | 15,458                              | 37,100                              | 08/26/2022 | 02/01/2030                        | 1,418,550                  |
| 20030N-DN-8             | COMCAST CORP                            |                          | 1.G FE                                                                                         | 1,510,832   | 1,850,000 | 1,609,082  | 1,631,239                         | 0                                                   | 37,681                                          | 0                                                                      | 0                                                   | 1.500             | 4.082                | FA        | 10,483                              | 27,750                              | 08/26/2022 | 02/15/2031                        | 1,863,875                  |
| 210518-DS-2             | CONSUMERS ENERGY CO                     |                          | 1.E FE                                                                                         | 2,508,675   | 2,500,000 | 2,538,625  | 2,503,898                         | 0                                                   | (1,757)                                         | 0                                                                      | 0                                                   | 4.650             | 4.570                | MS        | 38,750                              | 116,250                             | 01/06/2023 | 03/01/2028                        | 0                          |
| 22160K-AM-7             | COSTCO WHOLESALE CORP                   |                          | 1.C FE                                                                                         | 3,918,596   | 4,000,000 | 3,968,448  | 3,974,937                         | 0                                                   | 17,463                                          | 0                                                                      | 0                                                   | 3.000             | 3.470                | MN        | 14,333                              | 120,000                             | 08/26/2022 | 05/18/2027                        | 4,060,000                  |
| 224044-CJ-4             | COX COMMUNICATIONS INC                  |                          | 2.B FE                                                                                         | 2,422,900   | 2,500,000 | 2,469,405  | 2,452,619                         | 0                                                   | 27,565                                          | 0                                                                      | 0                                                   | 3.500             | 4.728                | FA        | 33,056                              | 87,500                              | 12/02/2024 | 08/15/2027                        | 2,543,750                  |
| 24422E-VW-6             | JOHN DEERE CAPITAL CORP                 |                          | 1.E FE                                                                                         | 90,855      | 100,000   | 97,998     | 98,167                            | 0                                                   | 2,277                                           | 0                                                                      | 0                                                   | 1.300             | 3.708                | AO        | 282                                 | 1,300                               | 08/26/2022 | 10/13/2026                        | 100,650                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1    | 2                       | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|------|-------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|      |                         |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
|      |                         |                          |                                                                                                |             |           |            |                                   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |                            |
| E108 | CUSIP<br>Identification | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   | Payment Due at<br>Maturity |
|      | 254687-FL-5             |                          | WALT DISNEY CO                                                                                 | 87,741      | 100,000   | 93,450     | 93,174                            | 0                                                   | 1,697                                           | 0                                                                      | 0                                                   | 2.000             | 4.023                | MS        | 667                                 | 2,000                               | 08/26/2022 | 09/01/2029                        | 101,000                    |
|      | 26441C-BL-8             |                          | DUKE ENERGY CORP                                                                               | 1,457,040   | 1,500,000 | 1,365,348  | 1,473,623                         | 0                                                   | 4,404                                           | 0                                                                      | 0                                                   | 2.550             | 2.901                | JD        | 1,700                               | 38,250                              | 01/27/2022 | 06/15/2031                        | 1,519,125                  |
|      | 26442C-AS-3             |                          | DUKE ENERGY CAROLINAS LLC                                                                      | 733,718     | 750,000   | 743,284    | 747,851                           | 0                                                   | 2,279                                           | 0                                                                      | 0                                                   | 2.950             | 3.271                | JD        | 1,844                               | 22,125                              | 03/19/2019 | 12/01/2026                        | 750,000                    |
|      | 26442C-BB-9             |                          | DUKE ENERGY CAROLINAS LLC                                                                      | 440,696     | 500,000   | 460,284    | 461,232                           | 0                                                   | 6,425                                           | 0                                                                      | 0                                                   | 2.550             | 4.201                | AO        | 2,692                               | 12,750                              | 08/26/2022 | 04/15/2031                        | 506,375                    |
|      | 26444H-AE-1             |                          | DUKE ENERGY FLORIDA LLC                                                                        | 1,484,181   | 1,500,000 | 1,497,800  | 1,492,748                         | 0                                                   | 2,663                                           | 0                                                                      | 0                                                   | 3.800             | 4.002                | JJ        | 26,283                              | 57,000                              | 08/26/2022 | 07/15/2028                        | 1,528,500                  |
|      | 26444H-AJ-0             |                          | DUKE ENERGY FLORIDA LLC                                                                        | 1,650,608   | 2,000,000 | 1,802,602  | 1,786,186                         | 0                                                   | 42,557                                          | 0                                                                      | 0                                                   | 1.750             | 4.421                | JD        | 1,556                               | 35,000                              | 08/26/2022 | 06/15/2030                        | 2,017,500                  |
|      | 26444H-AK-7             |                          | DUKE ENERGY FLORIDA LLC                                                                        | 216,773     | 250,000   | 227,315    | 225,615                           | 0                                                   | 3,297                                           | 0                                                                      | 0                                                   | 2.400             | 4.135                | JD        | 267                                 | 6,000                               | 08/26/2022 | 12/15/2031                        | 253,000                    |
|      | 26444H-AT-8             |                          | DUKE ENERGY FLORIDA LLC                                                                        | 2,496,525   | 2,500,000 | 2,499,375  | 2,496,590                         | 0                                                   | 65                                              | 0                                                                      | 0                                                   | 4.200             | 4.231                | JD        | 10,208                              | 0                                   | 11/24/2025 | 12/01/2030                        | 2,552,500                  |
|      | 26614N-AC-6             |                          | DUPONT DE NEMOURS INC                                                                          | 881,040     | 864,000   | 870,704    | 872,105                           | 0                                                   | (5,585)                                         | 0                                                                      | 0                                                   | 4.725             | 4.344                | MN        | 5,216                               | 94,846                              | 08/26/2022 | 11/15/2028                        | 0                          |
|      | 26884A-BP-7             |                          | ERP OPERATING LP                                                                               | 996,590     | 1,000,000 | 988,820    | 996,957                           | 0                                                   | 280                                             | 0                                                                      | 0                                                   | 4.650             | 4.693                | MS        | 13,692                              | 47,017                              | 09/09/2024 | 09/15/2034                        | 1,023,250                  |
|      | 27409L-AC-7             |                          | EAST OHIO GAS CO                                                                               | 1,391,403   | 1,425,000 | 1,289,571  | 1,404,927                         | 0                                                   | 3,999                                           | 0                                                                      | 0                                                   | 2.000             | 2.323                | JD        | 1,267                               | 28,500                              | 08/26/2022 | 06/15/2030                        | 1,439,250                  |
|      | 27409L-AE-3             |                          | EAST OHIO GAS CO                                                                               | 1,185,254   | 1,250,000 | 797,646    | 1,188,968                         | 0                                                   | 1,250                                           | 0                                                                      | 0                                                   | 3.000             | 3.263                | JD        | 1,667                               | 37,500                              | 08/26/2022 | 06/15/2050                        | 1,268,750                  |
|      | 278642-AX-1             |                          | EBAY INC                                                                                       | 227,134     | 250,000   | 247,625    | 247,656                           | 0                                                   | 6,418                                           | 0                                                                      | 0                                                   | 1.400             | 4.084                | MN        | 496                                 | 3,500                               | 08/26/2022 | 05/10/2026                        | 251,750                    |
|      | 278865-BL-3             |                          | ECOLAB INC                                                                                     | 91,942      | 100,000   | 97,772     | 97,772                            | 0                                                   | 1,859                                           | 0                                                                      | 0                                                   | 1.650             | 3.635                | FA        | 688                                 | 1,650                               | 08/26/2022 | 02/01/2027                        | 100,825                    |
|      | 29736R-AP-5             |                          | ESTEE LAUDER COMPANIES INC                                                                     | 1,124,866   | 1,250,000 | 1,169,943  | 1,178,172                         | 0                                                   | 16,644                                          | 0                                                                      | 0                                                   | 2.375             | 3.975                | JD        | 2,474                               | 29,688                              | 08/26/2022 | 12/01/2029                        | 1,264,844                  |
|      | 29736R-AR-1             |                          | ESTEE LAUDER COMPANIES INC                                                                     | 863,810     | 1,000,000 | 890,838    | 914,864                           | 0                                                   | 14,559                                          | 0                                                                      | 0                                                   | 1.950             | 3.768                | MS        | 5,742                               | 19,500                              | 04/25/2022 | 03/15/2031                        | 1,009,750                  |
|      | 31428X-DF-0             |                          | FEDEX CORP                                                                                     | 995,170     | 1,000,000 | 962,831    | 998,074                           | 0                                                   | 535                                             | 0                                                                      | 0                                                   | 3.100             | 3.157                | FA        | 12,572                              | 31,000                              | 12/02/2019 | 08/05/2029                        | 1,015,500                  |
|      | 316773-DE-7             |                          | FIFTH THIRD BANCORP                                                                            | 1,195,788   | 1,200,000 | 1,197,744  | 1,197,692                         | 0                                                   | 595                                             | 0                                                                      | 0                                                   | 4.055             | 4.114                | AO        | 8,921                               | 48,660                              | 08/26/2022 | 04/25/2028                        | 1,210,875                  |
|      | 316773-DL-1             |                          | FIFTH THIRD BANCORP                                                                            | 5,248,875   | 5,000,000 | 5,244,560  | 5,245,502                         | 0                                                   | (3,374)                                         | 0                                                                      | 0                                                   | 5.631             | 4.536                | JJ        | 118,877                             | 0                                   | 12/09/2025 | 01/29/2032                        | 0                          |
|      | 369550-AX-6             |                          | GENERAL DYNAMICS CORP                                                                          | 2,834,058   | 3,000,000 | 2,969,082  | 2,972,432                         | 0                                                   | 43,086                                          | 0                                                                      | 0                                                   | 2.125             | 3.634                | FA        | 24,083                              | 63,750                              | 08/26/2022 | 08/15/2026                        | 3,031,875                  |
|      | 369550-BL-1             |                          | GENERAL DYNAMICS CORP                                                                          | 2,441,750   | 2,500,000 | 2,483,664  | 2,492,920                         | 0                                                   | 12,534                                          | 0                                                                      | 0                                                   | 3.500             | 4.043                | AO        | 21,875                              | 87,500                              | 06/29/2022 | 04/01/2027                        | 2,543,750                  |
|      | 370334-CQ-5             |                          | GENERAL MILLS INC                                                                              | 4,874,650   | 5,000,000 | 4,438,435  | 4,921,946                         | 0                                                   | 12,380                                          | 0                                                                      | 0                                                   | 2.250             | 2.542                | AO        | 24,063                              | 112,500                             | 01/13/2022 | 10/14/2031                        | 5,056,250                  |
|      | 37310P-AE-1             |                          | GEORGETOWN UNIVERSITY                                                                          | 849,872     | 1,000,000 | 912,954    | 909,760                           | 0                                                   | 18,831                                          | 0                                                                      | 0                                                   | 2.247             | 4.612                | AO        | 5,618                               | 22,470                              | 08/26/2022 | 04/01/2030                        | 1,011,235                  |
|      | 375558-BF-9             |                          | GILEAD SCIENCES INC                                                                            | 2,963,649   | 3,000,000 | 2,999,433  | 2,998,212                         | 0                                                   | 10,794                                          | 0                                                                      | 0                                                   | 3.650             | 4.023                | MS        | 36,500                              | 109,500                             | 08/26/2022 | 03/01/2026                        | 3,054,750                  |
|      | 375558-BX-0             |                          | GILEAD SCIENCES INC                                                                            | 108,866     | 125,000   | 119,764    | 119,101                           | 0                                                   | 3,198                                           | 0                                                                      | 0                                                   | 1.200             | 4.026                | AO        | 375                                 | 1,500                               | 08/26/2022 | 10/01/2027                        | 125,750                    |
|      | 38141G-B3-7             |                          | GOLDMAN SACHS GROUP INC                                                                        | 5,019,900   | 5,000,000 | 5,124,010  | 5,018,371                         | 0                                                   | (1,556)                                         | 0                                                                      | 0                                                   | 5.330             | 5.276                | JJ        | 116,964                             | 266,500                             | 10/23/2024 | 07/23/2035                        | 0                          |
|      | 38141G-WZ-3             |                          | GOLDMAN SACHS GROUP INC                                                                        | 3,334,207   | 3,350,000 | 3,354,030  | 3,344,547                         | 0                                                   | 7,134                                           | 0                                                                      | 0                                                   | 4.223             | 4.688                | MN        | 23,578                              | 78,126                              | 08/05/2025 | 05/01/2029                        | 3,385,368                  |
|      | 38141G-YA-6             |                          | GOLDMAN SACHS GROUP INC                                                                        | 1,341,771   | 1,500,000 | 1,492,403  | 1,473,731                         | 0                                                   | 41,376                                          | 0                                                                      | 0                                                   | 1.431             | 4.356                | MS        | 6,678                               | 21,465                              | 08/26/2022 | 03/09/2027                        | 1,511,505                  |
|      | 38141G-YM-0             |                          | GOLDMAN SACHS GROUP INC                                                                        | 242,135     | 250,000   | 245,505    | 242,268                           | 0                                                   | 5,690                                           | 0                                                                      | 0                                                   | 1.948             | 4.437                | AO        | 947                                 | 4,870                               | 08/26/2022 | 10/21/2027                        | 251,989                    |
|      | 38141G-ZK-3             |                          | GOLDMAN SACHS GROUP INC                                                                        | 1,250,000   | 1,250,000 | 1,230,928  | 1,250,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.640             | 2.640                | FA        | 11,642                              | 33,000                              | 01/19/2022 | 02/24/2028                        | 1,253,638                  |
|      | 404280-BK-4             |                          | HSBC HOLDINGS PLC                                                                              | 1,423,758   | 1,500,000 | 1,497,263  | 1,467,390                         | 0                                                   | 13,784                                          | 0                                                                      | 0                                                   | 4.041             | 5.106                | MS        | 18,185                              | 60,615                              | 08/26/2022 | 03/13/2028                        | 1,515,154                  |
|      | 404280-CH-0             |                          | HSBC HOLDINGS PLC                                                                              | 419,524     | 500,000   | 467,559    | 449,042                           | 0                                                   | 9,355                                           | 0                                                                      | 0                                                   | 2.848             | 5.338                | JD        | 1,068                               | 14,240                              | 08/26/2022 | 06/04/2031                        | 505,820                    |
|      | 437076-BN-1             |                          | HOME DEPOT INC                                                                                 | 709,166     | 750,000   | 740,741    | 742,516                           | 0                                                   | 10,365                                          | 0                                                                      | 0                                                   | 2.125             | 3.580                | MS        | 4,693                               | 15,938                              | 08/26/2022 | 09/15/2026                        | 757,969                    |
|      | 437076-CN-0             |                          | HOME DEPOT INC                                                                                 | 242,445     | 250,000   | 247,299    | 247,783                           | 0                                                   | 1,657                                           | 0                                                                      | 0                                                   | 2.875             | 3.588                | AO        | 1,517                               | 7,188                               | 08/26/2022 | 04/15/2027                        | 253,594                    |
|      | 44107H-AF-9             |                          | HOSPITAL FOR SPECIAL<br>SURGERY                                                                | 139,910     | 200,000   | 122,430    | 143,748                           | 0                                                   | 1,205                                           | 0                                                                      | 0                                                   | 2.667             | 4.578                | AO        | 1,334                               | 5,334                               | 08/26/2022 | 10/01/2050                        | 202,667                    |
|      | 452308-AR-0             |                          | ILLINOIS TOOL WORKS INC                                                                        | 1,818,196   | 2,000,000 | 1,684,880  | 1,838,371                         | 0                                                   | 6,340                                           | 0                                                                      | 0                                                   | 3.900             | 4.600                | MS        | 26,000                              | 78,000                              | 08/26/2022 | 09/01/2042                        | 2,039,000                  |
|      | 459200-JG-7             |                          | INTERNATIONAL BUSINESS<br>MACHINES CORP                                                        | 147,622     | 150,000   | 149,903    | 149,904                           | 0                                                   | 713                                             | 0                                                                      | 0                                                   | 3.450             | 3.942                | FA        | 1,898                               | 5,175                               | 08/26/2022 | 02/19/2026                        | 152,588                    |
|      | 459200-JZ-5             |                          | INTERNATIONAL BUSINESS<br>MACHINES CORP                                                        | 97,523      | 100,000   | 99,866     | 99,738                            | 0                                                   | 691                                             | 0                                                                      | 0                                                   | 3.300             | 4.023                | MN        | 422                                 | 3,300                               | 08/26/2022 | 05/15/2026                        | 101,650                    |
|      | 459200-KT-7             |                          | INTERNATIONAL BUSINESS<br>MACHINES CORP                                                        | 1,248,375   | 1,250,000 | 1,257,096  | 1,249,453                         | 0                                                   | 330                                             | 0                                                                      | 0                                                   | 4.150             | 4.179                | JJ        | 22,191                              | 51,875                              | 07/20/2022 | 07/27/2027                        | 1,275,938                  |
|      | 459200-LG-4             |                          | INTERNATIONAL BUSINESS<br>MACHINES CORP                                                        | 4,989,000   | 5,000,000 | 5,108,280  | 4,990,775                         | 0                                                   | 1,775                                           | 0                                                                      | 0                                                   | 4.800             | 4.850                | FA        | 94,000                              | 120,000                             | 02/05/2025 | 02/10/2030                        | 5,120,000                  |
|      | 46625H-QW-3             |                          | JPMORGAN CHASE & CO                                                                            | 1,951,572   | 2,000,000 | 1,996,722  | 1,996,466                         | 0                                                   | 14,014                                          | 0                                                                      | 0                                                   | 3.300             | 4.029                | AO        | 16,500                              | 66,000                              | 08/26/2022 | 04/01/2026                        | 2,033,000                  |
|      | 46647P-AM-8             |                          | JPMORGAN CHASE & CO                                                                            | 975,930     | 1,000,000 | 989,737    | 991,746                           | 0                                                   | 2,524                                           | 0                                                                      | 0                                                   | 3.509             | 3.801                | JJ        | 15,401                              | 35,090                              | 02/21/2019 | 01/23/2029                        | 1,000,000                  |
|      | 46647P-AV-8             |                          | JPMORGAN CHASE & CO                                                                            | 1,458,486   | 1,500,000 | 1,505,645  | 1,478,626                         | 0                                                   | 6,006                                           | 0                                                                      | 0                                                   | 4.203             | 4.677                | JJ        | 27,670                              | 63,045                              | 08/26/2022 | 07/23/2029                        | 1,515,761                  |
|      | 46647P-BE-5             |                          | JPMORGAN CHASE & CO                                                                            | 1,318,247   | 1,500,000 | 1,422,864  | 1,385,265                         | 0                                                   | 21,046                                          | 0                                                                      | 0                                                   | 2.739             | 4.537                | AO        | 8,674                               | 41,085                              | 08/26/2022 | 10/15/2030                        | 1,510,271                  |
|      | 46647P-CB-0             |                          | JPMORGAN CHASE & CO                                                                            | 1,305,022   | 1,450,000 | 1,436,835  | 1,428,719                         | 0                                                   | 38,805                                          | 0                                                                      | 0                                                   | 1.578             | 4.408                | AO        | 4,386                               | 22,881                              | 08/26/2022 | 04/22/2027                        | 1,463,538                  |
|      | 46647P-DG-8             |                          | JPMORGAN CHASE & CO                                                                            | 3,423,840   | 3,500,000 | 3,539,589  | 3,467,870                         | 0                                                   | 19,161                                          | 0                                                                      | 0                                                   | 4.851             | 5.471                | JJ        | 73,574                              | 169,785                             | 08/14/2023 | 07/25/2028                        | 0                          |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                           | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|---------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                             |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                                 | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 46647P-DU-7             | JPMORGAN CHASE & CO                         |                          | 1.E FE                                                                                         | 1,500,000   | 1,500,000 | 1,542,665  | 1,500,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.299             | 5.299                | JJ        | 34,664                              | 79,485                              | 07/17/2023 | 07/24/2029                        | 0                          |
| 46647P-EJ-1             | JPMORGAN CHASE & CO                         |                          | 1.E FE                                                                                         | 2,064,260   | 2,000,000 | 2,047,304  | 2,048,699                         | 0                                                   | (12,416)                                        | 0                                                                      | 0                                                   | 4.995             | 4.250                | JJ        | 44,123                              | 99,900                              | 09/24/2024 | 07/22/2030                        | 0                          |
| 46647P-ER-3             | JPMORGAN CHASE & CO                         |                          | 1.E FE                                                                                         | 1,500,000   | 1,500,000 | 1,514,553  | 1,500,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.946             | 4.946                | AO        | 14,220                              | 74,190                              | 10/15/2024 | 10/22/2035                        | 0                          |
| 477854-AA-1             | JOHN D AND CATHERINE T<br>MACARTHUR FOUNDAT |                          | 1.A FE                                                                                         | 1,594,004   | 2,000,000 | 1,750,100  | 1,727,904                         | 0                                                   | 48,441                                          | 0                                                                      | 0                                                   | 1.299             | 4.402                | JD        | 2,165                               | 25,980                              | 06/21/2023 | 12/01/2030                        | 2,012,990                  |
| 478160-CQ-5             | JOHNSON & JOHNSON                           |                          | 1.A FE                                                                                         | 553,597     | 650,000   | 577,723    | 590,748                           | 0                                                   | 11,530                                          | 0                                                                      | 0                                                   | 1.300             | 3.433                | MS        | 2,817                               | 8,450                               | 08/26/2022 | 09/01/2030                        | 654,225                    |
| 48128B-AH-4             | JPMORGAN CHASE & CO                         |                          | 2.A FE                                                                                         | 1,245,590   | 1,445,000 | 1,446,806  | 1,258,172                         | 0                                                   | 4,010                                           | 0                                                                      | 0                                                   | 6.730             | 4.924                | JAJO      | 24,853                              | 80,605                              | 09/08/2022 | 01/01/3000                        | 1,445,000                  |
| 48128B-AN-1             | JPM 3.65 PERP                               |                          | 2.A FE                                                                                         | 584,767     | 610,000   | 604,663    | 585,599                           | 0                                                   | 604                                             | 0                                                                      | 0                                                   | 3.650             | 3.908                | MJSD      | 1,855                               | 22,265                              | 08/14/2024 | 01/01/3000                        | 610,000                    |
| 48128B-AQ-4             | JPMORGAN CHASE & CO                         |                          | 2.A FE                                                                                         | 715,346     | 685,000   | 720,963    | 706,564                           | 0                                                   | (5,549)                                         | 0                                                                      | 0                                                   | 6.875             | 5.851                | MJSD      | 3,924                               | 47,095                              | 05/20/2024 | 01/01/3000                        | 685,000                    |
| 49177J-AH-5             | KENVUE INC                                  |                          | 1.F FE                                                                                         | 1,006,000   | 1,000,000 | 1,031,293  | 1,005,038                         | 0                                                   | (962)                                           | 0                                                                      | 0                                                   | 5.000             | 4.863                | MS        | 13,750                              | 50,000                              | 01/21/2025 | 03/22/2030                        | 0                          |
| 49306S-AA-4             | KEYBANK NA                                  |                          | 2.A FE                                                                                         | 4,825,750   | 5,000,000 | 5,023,510  | 4,937,327                         | 0                                                   | 32,880                                          | 0                                                                      | 0                                                   | 4.390             | 5.137                | JD        | 10,365                              | 219,500                             | 10/05/2022 | 12/14/2027                        | 0                          |
| 49447B-AB-9             | KIMCO REALTY OP LLC                         |                          | 1.G FE                                                                                         | 3,094,265   | 3,100,000 | 3,082,429  | 3,094,768                         | 0                                                   | 419                                             | 0                                                                      | 0                                                   | 4.850             | 4.873                | MS        | 50,117                              | 144,085                             | 09/12/2024 | 03/01/2035                        | 3,175,175                  |
| 539830-CA-5             | LOCKHEED MARTIN CORP                        |                          | 1.F FE                                                                                         | 1,511,025   | 1,500,000 | 1,520,810  | 1,508,874                         | 0                                                   | (904)                                           | 0                                                                      | 0                                                   | 4.750             | 4.660                | FA        | 26,917                              | 71,250                              | 07/19/2023 | 02/15/2034                        | 0                          |
| 571676-AX-3             | MARS INC                                    |                          | 1.F FE                                                                                         | 6,821,010   | 6,750,000 | 6,836,157  | 6,809,974                         | 0                                                   | (11,036)                                        | 0                                                                      | 0                                                   | 4.600             | 4.151                | MS        | 103,500                             | 145,763                             | 08/04/2025 | 03/01/2028                        | 0                          |
| 57629W-CQ-1             | MASSMUTUAL GLOBAL<br>FUNDING II             |                          | 1.B FE                                                                                         | 2,783,640   | 3,000,000 | 2,950,269  | 2,945,348                         | 0                                                   | 50,634                                          | 0                                                                      | 0                                                   | 2.350             | 4.167                | JJ        | 32,704                              | 70,500                              | 08/26/2022 | 01/14/2027                        | 3,035,250                  |
| 58933Y-AZ-8             | MERCK & CO INC                              |                          | 1.E FE                                                                                         | 2,926,301   | 3,500,000 | 3,128,034  | 3,150,816                         | 0                                                   | 70,070                                          | 0                                                                      | 0                                                   | 1.450             | 3.900                | JD        | 987                                 | 50,750                              | 08/26/2022 | 06/24/2030                        | 3,525,375                  |
| 58933Y-BC-8             | MERCK & CO INC                              |                          | 1.E FE                                                                                         | 91,588      | 100,000   | 97,236     | 97,319                            | 0                                                   | 1,783                                           | 0                                                                      | 0                                                   | 1.700             | 3.629                | JD        | 99                                  | 1,700                               | 08/26/2022 | 06/10/2027                        | 100,850                    |
| 58933Y-BK-0             | MERCK & CO INC                              |                          | 1.E FE                                                                                         | 1,998,240   | 2,000,000 | 2,018,234  | 1,998,629                         | 0                                                   | 154                                             | 0                                                                      | 0                                                   | 4.500             | 4.511                | MN        | 11,000                              | 90,000                              | 05/08/2023 | 05/17/2033                        | 2,045,000                  |
| 59156R-BT-4             | METLIFE INC                                 |                          | 2.B FE                                                                                         | 1,128,100   | 1,160,000 | 1,175,950  | 1,129,795                         | 0                                                   | 549                                             | 0                                                                      | 0                                                   | 5.875             | 6.083                | MS        | 20,066                              | 68,150                              | 09/13/2022 | 01/01/3000                        | 1,160,000                  |
| 595620-AN-5             | MIDAMERICAN ENERGY CO                       |                          | 1.F FE                                                                                         | 1,103,209   | 1,250,000 | 1,081,930  | 1,113,400                         | 0                                                   | 4,153                                           | 0                                                                      | 0                                                   | 4.400             | 5.328                | AO        | 11,611                              | 55,000                              | 06/21/2023 | 10/15/2044                        | 1,277,500                  |
| 617446-8P-7             | MORGAN STANLEY                              |                          | 1.E FE                                                                                         | 5,935,380   | 5,500,000 | 5,331,733  | 5,662,930                         | 0                                                   | (38,112)                                        | 0                                                                      | 0                                                   | 3.622             | 2.843                | AO        | 49,803                              | 199,210                             | 05/21/2024 | 04/01/2031                        | 0                          |
| 61745V-AB-9             | MORGAN STANLEY                              |                          | 2.C FE                                                                                         | 1,006,068   | 1,070,000 | 1,067,325  | 1,009,652                         | 0                                                   | 1,150                                           | 0                                                                      | 0                                                   | 7.145             | 5.736                | MJSD      | 3,610                               | 83,037                              | 09/08/2022 | 01/01/3000                        | 1,086,698                  |
| 61746B-EF-9             | MORGAN STANLEY                              |                          | 1.G FE                                                                                         | 1,960,680   | 2,000,000 | 1,994,918  | 1,989,971                         | 0                                                   | 9,150                                           | 0                                                                      | 0                                                   | 3.625             | 4.117                | JJ        | 32,424                              | 72,500                              | 08/26/2022 | 01/20/2027                        | 2,036,250                  |
| 61747Y-EC-5             | MORGAN STANLEY                              |                          | 1.E FE                                                                                         | 4,688,987   | 5,300,000 | 5,219,737  | 5,148,287                         | 0                                                   | 146,047                                         | 0                                                                      | 0                                                   | 1.512             | 4.489                | JJ        | 35,839                              | 80,136                              | 09/08/2022 | 07/20/2027                        | 5,341,446                  |
| 61747Y-ER-2             | MORGAN STANLEY                              |                          | 1.E FE                                                                                         | 8,110,412   | 8,150,000 | 8,160,685  | 8,123,016                         | 0                                                   | 3,771                                           | 0                                                                      | 0                                                   | 4.210             | 4.272                | AO        | 67,670                              | 343,115                             | 08/26/2022 | 04/20/2028                        | 8,212,348                  |
| 61747Y-FR-1             | MORGAN STANLEY                              |                          | 1.E FE                                                                                         | 3,116,250   | 3,000,000 | 3,188,010  | 3,104,994                         | 0                                                   | (9,801)                                         | 0                                                                      | 0                                                   | 5.831             | 5.304                | AO        | 34,986                              | 174,930                             | 11/05/2024 | 04/19/2035                        | 0                          |
| 61762V-AA-9             | MORGAN STANLEY                              |                          | 2.C FE                                                                                         | 1,219,435   | 1,215,000 | 1,207,406  | 1,215,851                         | 0                                                   | (1,158)                                         | 0                                                                      | 0                                                   | 5.875             | 5.772                | MS        | 21,018                              | 71,381                              | 09/12/2022 | 01/01/3000                        | 1,215,000                  |
| 631005-BJ-3             | NARRAGANSETT ELECTRIC CO                    |                          | 1.G FE                                                                                         | 1,172,231   | 1,250,000 | 1,204,745  | 1,203,341                         | 0                                                   | 9,745                                           | 0                                                                      | 0                                                   | 3.395             | 4.363                | AO        | 9,666                               | 42,438                              | 08/26/2022 | 04/09/2030                        | 1,271,219                  |
| 641062-AV-6             | NESTLE HOLDINGS INC                         |                          | 1.D FE                                                                                         | 449,817     | 500,000   | 486,337    | 487,424                           | 0                                                   | 11,711                                          | 0                                                                      | 0                                                   | 1.150             | 3.648                | JJ        | 2,667                               | 5,750                               | 08/26/2022 | 01/14/2027                        | 502,875                    |
| 641062-BB-9             | NESTLE HOLDINGS INC                         |                          | 1.D FE                                                                                         | 5,745,975   | 5,750,000 | 5,785,179  | 5,748,562                         | 0                                                   | 779                                             | 0                                                                      | 0                                                   | 4.125             | 4.140                | AO        | 59,297                              | 237,188                             | 09/06/2022 | 10/01/2027                        | 5,868,594                  |
| 64110L-AV-8             | NETFLIX INC                                 |                          | 1.G FE                                                                                         | 1,016,680   | 1,000,000 | 1,021,291  | 1,015,302                         | 0                                                   | (1,378)                                         | 0                                                                      | 0                                                   | 4.875             | 4.473                | JD        | 2,167                               | 24,375                              | 07/24/2025 | 06/15/2030                        | 0                          |
| 64952W-EQ-2             | NEW YORK LIFE GLOBAL<br>FUNDING             |                          | 1.B FE                                                                                         | 4,122,908   | 4,250,000 | 4,223,276  | 4,212,940                         | 0                                                   | 28,078                                          | 0                                                                      | 0                                                   | 3.250             | 3.965                | AO        | 32,229                              | 138,125                             | 08/26/2022 | 04/07/2027                        | 4,319,063                  |
| 654106-AK-9             | NIKE INC                                    |                          | 1.F FE                                                                                         | 3,623,939   | 3,900,000 | 3,718,861  | 3,735,988                         | 0                                                   | 34,945                                          | 0                                                                      | 0                                                   | 2.850             | 3.938                | MS        | 29,023                              | 111,150                             | 08/26/2022 | 03/27/2030                        | 3,955,575                  |
| 65473P-AH-8             | NISOURCE INC                                |                          | 2.B FE                                                                                         | 1,343,214   | 1,500,000 | 1,438,239  | 1,411,784                         | 0                                                   | 21,586                                          | 0                                                                      | 0                                                   | 2.950             | 4.718                | MS        | 14,750                              | 44,250                              | 08/26/2022 | 09/01/2029                        | 1,522,125                  |
| 665772-CT-4             | NORTHERN STATES POWER CO                    |                          | 1.E FE                                                                                         | 440,639     | 500,000   | 454,088    | 461,479                           | 0                                                   | 6,500                                           | 0                                                                      | 0                                                   | 2.250             | 3.888                | AO        | 2,813                               | 11,250                              | 08/26/2022 | 04/01/2031                        | 505,625                    |
| 665859-AQ-7             | NORTHERN TRUST CORP                         |                          | 2.A FE                                                                                         | 1,479,460   | 1,605,000 | 1,598,981  | 1,486,955                         | 0                                                   | 2,459                                           | 0                                                                      | 0                                                   | 4.600             | 5.137                | AO        | 18,458                              | 73,830                              | 04/21/2023 | 01/01/3000                        | 1,605,000                  |
| 668444-AC-6             | NORTHWESTERN UNIVERSITY                     |                          | 1.B FE                                                                                         | 976,938     | 1,000,000 | 956,743    | 979,276                           | 0                                                   | 947                                             | 0                                                                      | 0                                                   | 4.643             | 4.841                | JD        | 3,869                               | 46,430                              | 06/21/2023 | 12/01/2044                        | 147,894                    |
| 66989H-AT-5             | NOVARTIS CAPITAL CORP                       |                          | 1.D FE                                                                                         | 997,570     | 1,000,000 | 994,617    | 998,154                           | 0                                                   | 455                                             | 0                                                                      | 0                                                   | 3.800             | 3.854                | MS        | 10,872                              | 38,000                              | 09/16/2024 | 09/18/2029                        | 1,019,000                  |
| 67021C-AN-7             | NSTAR ELECTRIC CO                           |                          | 1.G FE                                                                                         | 143,160     | 150,000   | 145,721    | 146,345                           | 0                                                   | 994                                             | 0                                                                      | 0                                                   | 3.250             | 4.031                | MN        | 623                                 | 4,875                               | 08/26/2022 | 05/15/2029                        | 152,438                    |
| 68233J-BH-6             | ONCOR ELECTRIC DELIVERY<br>COMPANY LLC      |                          | 1.F FE                                                                                         | 976,306     | 1,000,000 | 992,652    | 988,342                           | 0                                                   | 3,752                                           | 0                                                                      | 0                                                   | 3.700             | 4.135                | MN        | 4,728                               | 37,000                              | 08/26/2022 | 11/15/2028                        | 1,018,500                  |
| 68902V-AK-3             | OTIS WORLDWIDE CORP                         |                          | 2.B FE                                                                                         | 1,048,853   | 1,200,000 | 1,124,602  | 1,110,348                         | 0                                                   | 19,348                                          | 0                                                                      | 0                                                   | 2.565             | 4.575                | FA        | 11,628                              | 30,780                              | 08/26/2022 | 02/15/2030                        | 1,215,390                  |
| 693304-AX-5             | PECO ENERGY CO                              |                          | 1.F FE                                                                                         | 760,190     | 1,000,000 | 657,193    | 776,626                           | 0                                                   | 5,160                                           | 0                                                                      | 0                                                   | 3.000             | 4.550                | MS        | 8,833                               | 30,000                              | 08/26/2022 | 09/15/2049                        | 1,015,000                  |
| 693304-BG-1             | PECO ENERGY CO                              |                          | 1.F FE                                                                                         | 2,092,820   | 2,000,000 | 1,890,900  | 2,090,997                         | 0                                                   | (1,442)                                         | 0                                                                      | 0                                                   | 5.250             | 4.949                | MS        | 30,917                              | 106,458                             | 09/18/2024 | 09/15/2054                        | 0                          |
| 693475-AZ-8             | PNC FINANCIAL SERVICES<br>GROUP INC         |                          | 1.G FE                                                                                         | 997,200     | 1,000,000 | 940,074    | 998,777                           | 0                                                   | 282                                             | 0                                                                      | 0                                                   | 2.550             | 2.582                | JJ        | 11,263                              | 25,500                              | 01/16/2020 | 01/22/2030                        | 1,012,750                  |
| 693475-BD-6             | PNC FINANCIAL SERVICES<br>GROUP INC         |                          | 2.B FE                                                                                         | 500,915     | 515,000   | 518,219    | 501,654                           | 0                                                   | 236                                             | 0                                                                      | 0                                                   | 6.000             | 6.208                | FMAN      | 3,948                               | 30,900                              | 09/08/2022 | 01/01/3000                        | 515,000                    |
| 693475-BF-1             | PNC FINANCIAL SERVICES<br>GROUP INC         |                          | 2.B FE                                                                                         | 685,791     | 695,000   | 705,425    | 686,305                           | 0                                                   | 152                                             | 0                                                                      | 0                                                   | 6.200             | 6.302                | MJSD      | 1,915                               | 43,090                              | 09/08/2022 | 01/01/3000                        | 695,000                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                       | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|-----------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                         |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                             | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 693475-BX-2             | PNC FINANCIAL SERVICES GROUP INC        |                          | 1.G FE                                                                                         | 1,832,180   | 1,750,000 | 1,818,493  | 1,810,904                         | 0                                                   | (16,457)                                        | 0                                                                      | 0                                                   | 5.492             | 4.369                | MN        | 12,548                              | 96,110                              | 09/10/2024 | 05/14/2030                        | 0                          |
| 693475-CD-5             | PNC FINANCIAL SERVICES GROUP INC        |                          | 1.G FE                                                                                         | 3,579,170   | 3,500,000 | 3,574,211  | 3,574,383                         | 0                                                   | (4,787)                                         | 0                                                                      | 0                                                   | 4.899             | 4.359                | MN        | 22,862                              | 85,733                              | 09/04/2025 | 05/13/2031                        | 0                          |
| 693475-CE-3             | PNC FINANCIAL SERVICES GROUP INC        |                          | 1.G FE                                                                                         | 2,570,825   | 2,500,000 | 2,571,655  | 2,570,108                         | 0                                                   | (717)                                           | 0                                                                      | 0                                                   | 5.373             | 5.000                | JJ        | 59,700                              | 0                                   | 11/06/2025 | 07/21/2036                        | 0                          |
| 69352P-AQ-6             | PPL CAPITAL FUNDING INC                 |                          | 2.A FE                                                                                         | 4,809,887   | 4,250,000 | 4,223,935  | 4,501,118                         | 0                                                   | (58,628)                                        | 0                                                                      | 0                                                   | 4.125             | 2.569                | AO        | 37,010                              | 175,313                             | 08/26/2022 | 04/15/2030                        | 4,337,656                  |
| 713448-ES-3             | PEPSICO INC                             |                          | 1.E FE                                                                                         | 994,630     | 1,000,000 | 948,898    | 997,554                           | 0                                                   | 540                                             | 0                                                                      | 0                                                   | 2.750             | 2.812                | MS        | 7,792                               | 27,500                              | 03/17/2020 | 03/19/2030                        | 1,000,000                  |
| 713448-FA-1             | PEPSICO INC                             |                          | 1.E FE                                                                                         | 2,509,308   | 3,000,000 | 2,628,156  | 2,684,878                         | 0                                                   | 54,678                                          | 0                                                                      | 0                                                   | 1.400             | 3.657                | FA        | 14,700                              | 42,000                              | 08/26/2022 | 02/25/2031                        | 3,021,000                  |
| 713448-FE-3             | PEPSICO INC                             |                          | 1.E FE                                                                                         | 858,692     | 1,000,000 | 888,550    | 904,913                           | 0                                                   | 14,398                                          | 0                                                                      | 0                                                   | 1.950             | 3.791                | AO        | 3,792                               | 19,500                              | 08/26/2022 | 10/21/2031                        | 1,009,750                  |
| 713448-FL-7             | PEPSICO INC                             |                          | 1.E FE                                                                                         | 1,248,400   | 1,250,000 | 1,246,824  | 1,249,367                         | 0                                                   | 281                                             | 0                                                                      | 0                                                   | 3.600             | 3.625                | FA        | 16,625                              | 45,000                              | 07/14/2022 | 02/18/2028                        | 1,272,500                  |
| 713448-GB-8             | PEPSICO INC                             |                          | 1.E FE                                                                                         | 4,742,020   | 4,750,000 | 4,860,005  | 4,743,325                         | 0                                                   | 1,305                                           | 0                                                                      | 0                                                   | 4.600             | 4.638                | FA        | 87,400                              | 109,250                             | 02/05/2025 | 02/07/2030                        | 4,859,250                  |
| 744448-CT-6             | PUBLIC SERVICE COMPANY OF COLORADO      |                          | 1.E FE                                                                                         | 2,527,527   | 3,000,000 | 2,669,277  | 2,696,999                         | 0                                                   | 53,055                                          | 0                                                                      | 0                                                   | 1.900             | 4.142                | JJ        | 26,283                              | 57,000                              | 08/26/2022 | 01/15/2031                        | 3,028,500                  |
| 74456Q-BR-6             | PUBLIC SERVICE ELECTRIC AND GAS CO      |                          | 1.F FE                                                                                         | 1,406,297   | 1,500,000 | 1,480,671  | 1,482,732                         | 0                                                   | 23,849                                          | 0                                                                      | 0                                                   | 2.250             | 3.932                | MS        | 9,938                               | 33,750                              | 08/26/2022 | 09/15/2026                        | 1,516,875                  |
| 74456Q-BU-9             | PUBLIC SERVICE ELECTRIC AND GAS CO      |                          | 1.F FE                                                                                         | 1,450,740   | 1,500,000 | 1,492,757  | 1,475,487                         | 0                                                   | 9,773                                           | 0                                                                      | 0                                                   | 3.700             | 4.446                | MN        | 9,250                               | 55,500                              | 05/17/2023 | 05/01/2028                        | 1,527,750                  |
| 74456Q-BX-3             | PUBLIC SERVICE ELECTRIC AND GAS CO      |                          | 1.F FE                                                                                         | 971,449     | 1,000,000 | 991,977    | 986,484                           | 0                                                   | 4,704                                           | 0                                                                      | 0                                                   | 3.650             | 4.192                | MS        | 12,167                              | 36,500                              | 08/26/2022 | 09/01/2028                        | 1,018,250                  |
| 74456Q-CB-0             | PUBLIC SERVICE ELECTRIC AND GAS CO      |                          | 1.F FE                                                                                         | 4,264,844   | 4,500,000 | 4,230,279  | 4,363,309                         | 0                                                   | 30,422                                          | 0                                                                      | 0                                                   | 2.450             | 3.246                | JJ        | 50,838                              | 110,250                             | 08/26/2022 | 01/15/2030                        | 4,555,125                  |
| 74456Q-CE-4             | PUBLIC SERVICE ELECTRIC AND GAS CO      |                          | 1.F FE                                                                                         | 1,861,032   | 3,000,000 | 1,594,365  | 1,935,989                         | 0                                                   | 23,545                                          | 0                                                                      | 0                                                   | 2.050             | 4.433                | FA        | 25,625                              | 61,500                              | 08/26/2022 | 08/01/2050                        | 3,030,750                  |
| 74456Q-CJ-3             | PUBLIC SERVICE ELECTRIC AND GAS CO      |                          | 1.F FE                                                                                         | 2,084,378   | 2,250,000 | 2,084,598  | 2,085,810                         | 0                                                   | 1,432                                           | 0                                                                      | 0                                                   | 3.100             | 4.459                | MS        | 20,538                              | 0                                   | 12/09/2025 | 03/15/2032                        | 2,284,875                  |
| 756109-AZ-7             | REALTY INCOME CORP                      |                          | 1.G FE                                                                                         | 198,555     | 225,000   | 223,445    | 223,399                           | 0                                                   | 7,790                                           | 0                                                                      | 0                                                   | 0.750             | 4.357                | MS        | 497                                 | 1,688                               | 08/26/2022 | 03/15/2026                        | 225,844                    |
| 75625Q-AE-9             | RECKITT BENCKISER TREASURY SERVICES PLC |                          | 1.G FE                                                                                         | 3,796,704   | 4,000,000 | 3,944,668  | 3,933,287                         | 0                                                   | 42,724                                          | 0                                                                      | 0                                                   | 3.000             | 4.171                | JD        | 1,667                               | 120,000                             | 08/26/2022 | 06/26/2027                        | 4,060,000                  |
| 771196-CP-5             | ROCHE HOLDINGS INC                      |                          | 1.C FE                                                                                         | 1,513,290   | 1,500,000 | 1,510,061  | 1,510,006                         | 0                                                   | (2,523)                                         | 0                                                                      | 0                                                   | 4.203             | 4.003                | MS        | 19,614                              | 63,045                              | 09/10/2024 | 09/09/2029                        | 0                          |
| 771196-CS-9             | ROCHE HOLDINGS INC                      |                          | 1.C FE                                                                                         | 2,500,000   | 2,500,000 | 2,493,343  | 2,500,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.075             | 4.075                | JD        | 8,207                               | 0                                   | 11/24/2025 | 12/02/2030                        | 2,550,938                  |
| 78017D-AM-0             | ROYAL BANK OF CANADA                    |                          | 1.E FE                                                                                         | 2,250,000   | 2,250,000 | 2,279,693  | 2,250,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.696             | 4.698                | FA        | 42,558                              | 0                                   | 07/28/2025 | 08/06/2031                        | 2,276,415                  |
| 797440-BU-7             | SAN DIEGO GAS & ELECTRIC CO             |                          | 1.F FE                                                                                         | 3,066,603   | 3,250,000 | 3,232,785  | 3,230,529                         | 0                                                   | 51,281                                          | 0                                                                      | 0                                                   | 2.500             | 4.152                | MN        | 10,382                              | 81,250                              | 08/26/2022 | 05/15/2026                        | 3,290,625                  |
| 806851-AK-7             | SCHLUMBERGER HOLDINGS CORP              |                          | 1.G FE                                                                                         | 2,342,637   | 2,442,000 | 2,436,984  | 2,397,609                         | 0                                                   | 17,272                                          | 0                                                                      | 0                                                   | 3.900             | 4.718                | MN        | 11,640                              | 95,238                              | 08/26/2022 | 05/17/2028                        | 2,489,619                  |
| 808513-BJ-3             | CHARLES SCHWAB CORP                     |                          | 2.C FE                                                                                         | 1,870,634   | 2,050,000 | 1,911,625  | 1,870,634                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.000             | 4.595                | MJSD      | 6,833                               | 49,000                              | 06/12/2025 | 01/01/3000                        | 2,050,000                  |
| 808513-BK-0             | CHARLES SCHWAB CORP                     |                          | 2.C FE                                                                                         | 1,014,975   | 1,170,000 | 1,159,763  | 1,024,749                         | 0                                                   | 3,123                                           | 0                                                                      | 0                                                   | 4.000             | 4.881                | MJSD      | 3,900                               | 46,800                              | 09/09/2022 | 01/01/3000                        | 1,170,000                  |
| 845011-AC-9             | SOUTHWEST GAS CORP                      |                          | 2.A FE                                                                                         | 5,261,468   | 6,100,000 | 5,545,626  | 5,569,886                         | 0                                                   | 102,421                                         | 0                                                                      | 0                                                   | 2.200             | 4.325                | JD        | 5,964                               | 134,200                             | 12/22/2022 | 06/15/2030                        | 6,167,100                  |
| 845011-AF-2             | SOUTHWEST GAS CORP                      |                          | 2.A FE                                                                                         | 1,747,673   | 1,750,000 | 1,803,319  | 1,749,029                         | 0                                                   | 466                                             | 0                                                                      | 0                                                   | 5.800             | 5.831                | JD        | 8,458                               | 101,500                             | 11/29/2022 | 12/01/2027                        | 1,800,750                  |
| 85440K-AC-8             | LELAND STANFORD JUNIOR UNIVERSITY       |                          | 1.A FE                                                                                         | 178,776     | 200,000   | 193,549    | 193,305                           | 0                                                   | 4,527                                           | 0                                                                      | 0                                                   | 1.289             | 3.741                | JD        | 215                                 | 2,578                               | 08/26/2022 | 06/01/2027                        | 201,289                    |
| 855244-AT-6             | STARBUCKS CORP                          |                          | 2.A FE                                                                                         | 2,397,378   | 2,500,000 | 2,454,945  | 2,442,964                         | 0                                                   | 14,283                                          | 0                                                                      | 0                                                   | 3.550             | 4.236                | FA        | 33,528                              | 88,750                              | 08/26/2022 | 08/15/2029                        | 2,544,375                  |
| 857477-BT-9             | STATE STREET CORP                       |                          | 1.F FE                                                                                         | 1,426,724   | 1,750,000 | 1,581,134  | 1,517,200                         | 0                                                   | 29,253                                          | 0                                                                      | 0                                                   | 2.623             | 5.027                | FA        | 18,361                              | 45,903                              | 09/26/2022 | 02/07/2033                        | 1,764,315                  |
| 857477-CS-0             | STATE STREET CORP                       |                          | 2.A FE                                                                                         | 702,704     | 695,000   | 719,325    | 702,212                           | 0                                                   | (492)                                           | 0                                                                      | 0                                                   | 6.450             | 6.057                | MJSD      | 1,992                               | 22,978                              | 09/30/2025 | 01/01/3000                        | 695,000                    |
| 863667-AG-6             | STRYKER CORP                            |                          | 2.A FE                                                                                         | 1,367,445   | 1,500,000 | 1,302,305  | 1,379,874                         | 0                                                   | 3,898                                           | 0                                                                      | 0                                                   | 4.375             | 5.049                | MN        | 8,385                               | 65,625                              | 08/26/2022 | 05/15/2044                        | 1,532,813                  |
| 87264A-CQ-6             | T-MOBILE USA INC                        |                          | 2.A FE                                                                                         | 996,900     | 1,000,000 | 897,465    | 998,104                           | 0                                                   | 277                                             | 0                                                                      | 0                                                   | 2.700             | 2.733                | MS        | 7,950                               | 27,000                              | 12/01/2021 | 03/15/2032                        | 1,013,500                  |
| 882508-BK-9             | TEXAS INSTRUMENTS INC                   |                          | 1.E FE                                                                                         | 113,788     | 125,000   | 122,812    | 122,947                           | 0                                                   | 2,845                                           | 0                                                                      | 0                                                   | 1.125             | 3.519                | MS        | 414                                 | 1,406                               | 08/26/2022 | 09/15/2026                        | 125,703                    |
| 883556-BZ-4             | THERMO FISHER SCIENTIFIC INC            |                          | 1.G FE                                                                                         | 1,387,932   | 1,500,000 | 1,423,865  | 1,437,137                         | 0                                                   | 15,331                                          | 0                                                                      | 0                                                   | 2.600             | 3.811                | AO        | 9,750                               | 39,000                              | 08/26/2022 | 10/01/2029                        | 1,519,500                  |
| 89236T-JK-2             | TOYOTA MOTOR CREDIT CORP                |                          | 1.E FE                                                                                         | 90,870      | 100,000   | 98,736     | 98,826                            | 0                                                   | 2,478                                           | 0                                                                      | 0                                                   | 1.125             | 3.716                | JD        | 41                                  | 1,125                               | 08/26/2022 | 06/18/2026                        | 100,563                    |
| 89236T-KQ-7             | TOYOTA MOTOR CREDIT CORP                |                          | 1.E FE                                                                                         | 2,498,350   | 2,500,000 | 2,536,238  | 2,499,284                         | 0                                                   | 329                                             | 0                                                                      | 0                                                   | 4.625             | 4.640                | JJ        | 54,280                              | 115,625                             | 01/09/2023 | 01/12/2028                        | 2,557,813                  |
| 89352H-AM-1             | TRANSCANADA PIPELINES LTD               |                          | 2.B FE                                                                                         | 2,439,840   | 2,500,000 | 2,438,345  | 2,454,061                         | 0                                                   | 4,480                                           | 0                                                                      | 0                                                   | 4.625             | 4.901                | MS        | 38,542                              | 115,625                             | 08/26/2022 | 03/01/2034                        | 2,557,813                  |
| 89788M-AB-8             | TRUIST FINANCIAL CORP                   |                          | 2.A FE                                                                                         | 1,706,104   | 1,750,000 | 1,587,880  | 1,723,848                         | 0                                                   | 5,275                                           | 0                                                                      | 0                                                   | 1.950             | 2.295                | JD        | 2,465                               | 34,125                              | 08/26/2022 | 06/05/2030                        | 1,767,063                  |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                                                                      | 2                                        | 3                     | 4                                                                         | 5           | 6           | 7           | 8                              | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                            | Interest       |                   |           |                               |                               | Dates      |                             | 20                      |
|------------------------------------------------------------------------|------------------------------------------|-----------------------|---------------------------------------------------------------------------|-------------|-------------|-------------|--------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------------|-------------------|-----------|-------------------------------|-------------------------------|------------|-----------------------------|-------------------------|
|                                                                        |                                          |                       |                                                                           |             |             |             |                                | 9                                          | 10                                        | 11                                                        | 12                                         | 13             | 14                | 15        | 16                            | 17                            | 18         | 19                          |                         |
| CUSIP Identification                                                   | Description                              | Restricted Asset Code | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Par Value   | Fair Value  | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired   | Stated Contractual Maturity | Payment Due at Maturity |
| 89788M-AD-4                                                            | TRUIST FINANCIAL CORP.                   |                       | 2.A FE                                                                    | 1,607,332   | 1,775,000   | 1,766,145   | 1,750,073                      | 0                                          | 44,536                                    | 0                                                         | 0                                          | 1.267          | 3.905             | MS        | 7,434                         | 22,489                        | 08/26/2022 | 03/02/2027                  | 1,787,780               |
| 89788M-AE-2                                                            | TRUIST FINANCIAL CORP.                   |                       | 2.A FE                                                                    | 5,180,715   | 6,200,000   | 5,876,118   | 5,658,279                      | 0                                          | 198,861                                   | 0                                                         | 0                                          | 1.887          | 5.736             | JD        | 7,800                         | 116,994                       | 09/25/2023 | 06/07/2029                  | 6,248,546               |
| 89832Q-AC-3                                                            | TRUIST FINANCIAL CORP.                   |                       | 2.C                                                                       | 1,234,100   | 1,435,000   | 1,422,444   | 1,244,699                      | 0                                          | 3,392                                     | 0                                                         | 0                                          | 5.125          | 6.194             | JD        | 3,269                         | 73,544                        | 09/09/2022 | 01/01/3000                  | 1,435,000               |
| 89832Q-AD-1                                                            | TRUIST FINANCIAL CORP.                   |                       | 2.C                                                                       | 2,457,070   | 2,790,000   | 2,796,975   | 2,483,598                      | 0                                          | 5,628                                     | 0                                                         | 0                                          | 6.669          | 5.629             | MS        | 61,505                        | 186,065                       | 09/08/2022 | 01/01/3000                  | 2,790,000               |
| 902674-ZZ-6                                                            | UBS AG (LONDON BRANCH)                   |                       | 1.E FE                                                                    | 335,181     | 375,000     | 370,709     | 370,303                        | 0                                          | 11,005                                    | 0                                                         | 0                                          | 1.250          | 4.335             | JD        | 391                           | 4,688                         | 08/26/2022 | 06/01/2026                  | 377,344                 |
| 902973-BC-9                                                            | US BANCORP                               |                       | 2.B FE                                                                    | 2,552,773   | 3,125,000   | 3,031,250   | 2,966,502                      | 0                                          | 139,630                                   | 0                                                         | 0                                          | 3.700          | 8.869             | JAJO      | 24,410                        | 115,625                       | 04/21/2023 | 01/01/3000                  | 3,125,000               |
| 904764-AY-3                                                            | UNILEVER CAPITAL CORP                    |                       | 1.E FE                                                                    | 4,347,261   | 4,500,000   | 4,452,570   | 4,453,659                      | 0                                          | 33,092                                    | 0                                                         | 0                                          | 2.900          | 3.694             | MN        | 20,300                        | 130,500                       | 08/26/2022 | 05/05/2027                  | 4,565,250               |
| 904764-BH-9                                                            | UNILEVER CAPITAL CORP                    |                       | 1.E FE                                                                    | 355,525     | 400,000     | 375,581     | 375,220                        | 0                                          | 6,147                                     | 0                                                         | 0                                          | 2.125          | 3.952             | MS        | 2,715                         | 8,500                         | 08/26/2022 | 09/06/2029                  | 404,250                 |
| 904764-BK-2                                                            | UNILEVER CAPITAL CORP                    |                       | 1.E FE                                                                    | 1,977,346   | 2,400,000   | 2,131,908   | 2,137,364                      | 0                                          | 49,944                                    | 0                                                         | 0                                          | 1.375          | 3.950             | MS        | 9,808                         | 33,000                        | 08/26/2022 | 09/14/2030                  | 2,416,500               |
| 91159H-JA-9                                                            | US BANCORP                               |                       | 1.G FE                                                                    | 1,012,944   | 1,250,000   | 1,105,806   | 1,103,920                      | 0                                          | 28,506                                    | 0                                                         | 0                                          | 1.375          | 4.221             | JJ        | 7,591                         | 17,188                        | 08/26/2022 | 07/22/2030                  | 1,258,594               |
| 91159H-JR-2                                                            | US BANCORP                               |                       | 1.F FE                                                                    | 2,091,420   | 2,000,000   | 2,110,682   | 2,088,625                      | 0                                          | (2,795)                                   | 0                                                         | 0                                          | 5.678          | 5.003             | JJ        | 49,840                        | 0                             | 09/03/2025 | 01/23/2035                  | 0                       |
| 91159H-JT-8                                                            | US BANCORP                               |                       | 1.F FE                                                                    | 2,000,000   | 2,000,000   | 2,054,160   | 2,000,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 5.046          | 5.046             | FA        | 38,966                        | 50,460                        | 02/05/2025 | 02/12/2031                  | 0                       |
| 91159H-JU-5                                                            | US BANCORP                               |                       | 1.F FE                                                                    | 1,000,000   | 1,000,000   | 1,040,698   | 1,000,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 5.424          | 5.424             | FA        | 20,943                        | 27,120                        | 02/05/2025 | 02/12/2036                  | 0                       |
| 91159H-JV-3                                                            | US BANCORP                               |                       | 1.F FE                                                                    | 5,354,580   | 5,250,000   | 5,406,723   | 5,350,045                      | 0                                          | (4,535)                                   | 0                                                         | 0                                          | 5.083          | 4.764             | MN        | 34,098                        | 133,429                       | 07/30/2025 | 05/15/2031                  | 0                       |
| 91324P-DX-7                                                            | UNITEDHEALTH GROUP INC                   |                       | 1.F FE                                                                    | 2,598,723   | 3,000,000   | 2,736,213   | 2,757,861                      | 0                                          | 49,726                                    | 0                                                         | 0                                          | 2.000          | 4.033             | MN        | 7,667                         | 60,000                        | 08/26/2022 | 05/15/2030                  | 3,030,000               |
| 91324P-FL-1                                                            | UNITEDHEALTH GROUP INC                   |                       | 1.F FE                                                                    | 1,084,580   | 1,000,000   | 979,642     | 1,082,956                      | 0                                          | (1,314)                                   | 0                                                         | 0                                          | 5.625          | 5.068             | JJ        | 25,938                        | 54,688                        | 09/19/2024 | 07/15/2054                  | 0                       |
| 91481C-AB-6                                                            | TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN |                       | 1.D FE                                                                    | 1,331,010   | 1,350,000   | 1,100,278   | 1,332,743                      | 0                                          | 538                                       | 0                                                         | 0                                          | 4.008          | 4.101             | FA        | 20,441                        | 54,108                        | 08/26/2022 | 08/15/2047                  | 594,853                 |
| 92343V-FR-0                                                            | VERIZON COMMUNICATIONS INC               |                       | 2.A FE                                                                    | 2,295,500   | 2,500,000   | 2,202,063   | 2,378,965                      | 0                                          | 22,021                                    | 0                                                         | 0                                          | 1.750          | 2.784             | JJ        | 19,566                        | 43,750                        | 01/19/2022 | 01/20/2031                  | 2,521,875               |
| 92343V-GN-8                                                            | VERIZON COMMUNICATIONS INC               |                       | 2.A FE                                                                    | 210,277     | 253,000     | 222,650     | 223,231                        | 0                                          | 4,070                                     | 0                                                         | 0                                          | 2.355          | 4.555             | MS        | 1,754                         | 5,958                         | 08/26/2022 | 03/15/2032                  | 255,979                 |
| 92939U-AJ-5                                                            | WEC ENERGY GROUP INC                     |                       | 2.A FE                                                                    | 1,746,395   | 1,750,000   | 1,781,540   | 1,748,643                      | 0                                          | 725                                       | 0                                                         | 0                                          | 5.150          | 5.197             | AO        | 22,531                        | 90,125                        | 09/22/2022 | 10/01/2027                  | 1,795,063               |
| 931142-ER-0                                                            | WALMART INC                              |                       | 1.C FE                                                                    | 228,531     | 250,000     | 245,563     | 246,055                        | 0                                          | 5,432                                     | 0                                                         | 0                                          | 1.050          | 3.330             | MS        | 758                           | 2,625                         | 08/26/2022 | 09/17/2026                  | 251,313                 |
| 95000U-2A-0                                                            | WELLS FARGO & CO                         |                       | 2.A FE                                                                    | 5,302,900   | 5,000,000   | 4,962,880   | 5,082,260                      | 0                                          | (57,576)                                  | 0                                                         | 0                                          | 3.584          | 2.373             | MN        | 19,413                        | 179,200                       | 01/11/2022 | 05/22/2028                  | 0                       |
| 95101V-AB-5                                                            | WESLEYAN UNIVERSITY                      |                       | 1.D FE                                                                    | 1,000,000   | 1,000,000   | 680,066     | 1,000,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 3.369          | 3.369             | JJ        | 16,845                        | 33,690                        | 01/09/2020 | 07/01/2050                  | 1,016,845               |
| 976656-CG-1                                                            | WISCONSIN ELECTRIC POWER CO              |                       | 1.G FE                                                                    | 653,262     | 750,000     | 633,152     | 662,087                        | 0                                          | 2,780                                     | 0                                                         | 0                                          | 4.250          | 5.251             | JD        | 2,656                         | 31,875                        | 08/26/2022 | 06/01/2044                  | 765,938                 |
| 976656-CS-5                                                            | WISCONSIN ELECTRIC POWER CO              |                       | 1.F FE                                                                    | 999,810     | 1,000,000   | 989,752     | 999,855                        | 0                                          | 26                                        | 0                                                         | 0                                          | 4.600          | 4.602             | AO        | 11,500                        | 48,300                        | 09/09/2024 | 10/01/2034                  | 1,023,000               |
| 976826-BM-8                                                            | WISCONSIN POWER AND LIGHT CO             |                       | 2.A FE                                                                    | 3,377,682   | 3,300,000   | 3,175,372   | 3,325,278                      | 0                                          | (7,755)                                   | 0                                                         | 0                                          | 3.000          | 2.741             | JJ        | 49,500                        | 99,000                        | 08/26/2022 | 07/01/2029                  | 3,349,500               |
| 98389B-AW-0                                                            | XCEL ENERGY INC                          |                       | 2.B FE                                                                    | 177,121     | 200,000     | 187,766     | 186,771                        | 0                                          | 3,029                                     | 0                                                         | 0                                          | 2.600          | 4.460             | JD        | 433                           | 5,200                         | 08/26/2022 | 12/01/2029                  | 202,600                 |
| 0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated) |                                          |                       |                                                                           | 423,140,960 | 443,249,000 | 430,185,104 | 431,704,207                    | 0                                          | 2,861,436                                 | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 4,312,598                     | 13,059,390                    | XXX        | XXX                         | 360,540,424             |
| Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)        |                                          |                       |                                                                           |             |             |             |                                |                                            |                                           |                                                           |                                            |                |                   |           |                               |                               |            |                             |                         |
| 000000-00-0                                                            | Discovery Purchaser Corporation          |                       | 5.B                                                                       | 1,000,876   | 1,002,076   | 961,281     | 961,281                        | (39,766)                                   | 179                                       | 0                                                         | 0                                          | 9.617          | 9.793             | N/A       | 15,072                        | 24,611                        | 08/11/2025 | 10/04/2029                  | 1,018,405               |
| 000000-00-0                                                            | Veritiv Corporation                      |                       | 4.A FE                                                                    | 702,295     | 724,197     | 723,371     | 702,870                        | 0                                          | 629                                       | 0                                                         | 0                                          | 0              | 0.608             | N/A       | 154                           | 9,020                         | 11/04/2025 | 11/17/2030                  | 724,197                 |
| 000000-00-0                                                            | WireCo WorldGroup Inc.                   |                       | 5.B                                                                       | 540,479     | 547,842     | 547,842     | 543,947                        | 33,096                                     | 1,403                                     | 0                                                         | 0                                          | 0.091          | 0.343             | N/A       | 8,219                         | 47,359                        | 06/12/2023 | 11/13/2028                  | 547,927                 |
| 000000-00-0                                                            | Caesars Entertainment Inc                |                       | 3.C FE                                                                    | 865,379     | 867,548     | 858,872     | 858,872                        | (7,530)                                    | 559                                       | 0                                                         | 0                                          | 0              | 0.063             | N/A       | 5,060                         | 52,260                        | 01/24/2024 | 02/28/2031                  | 0                       |
| 000000-00-0                                                            | Epicor Software Corporation              |                       | 5.B                                                                       | 825,590     | 831,233     | 833,469     | 826,377                        | 0                                          | 736                                       | 0                                                         | 0                                          | 0              | 0.109             | N/A       | 144                           | 53,455                        | 04/08/2025 | 05/22/2031                  | 831,233                 |
| 000000-00-0                                                            | Corelogic, Inc.                          |                       | 5.B FE                                                                    | 844,606     | 870,748     | 875,825     | 851,636                        | 0                                          | 5,227                                     | 0                                                         | 0                                          | 0              | 0.651             | N/A       | 253                           | 96,810                        | 01/09/2025 | 06/04/2029                  | 870,748                 |
| 000000-00-0                                                            | Project Alpha Intermediate Holding, Inc. |                       | 4.C FE                                                                    | 1,080,570   | 1,086,000   | 1,039,172   | 1,039,172                      | (41,789)                                   | 390                                       | 0                                                         | 0                                          | 0              | 0.063             | N/A       | 262                           | 66,916                        | 06/03/2025 | 05/09/2033                  | 1,086,000               |
| 000000-00-0                                                            | Sigma Holdco B.V.                        |                       | 5.B                                                                       | 553,837     | 553,837     | 534,569     | 534,569                        | (19,268)                                   | 0                                         | 0                                                         | 0                                          | 0              | 0                 | N/A       | 23,840                        | 14,488                        | 02/07/2025 | 01/03/2028                  | 553,837                 |
| 000000-00-0                                                            | Lightning Power LLC                      |                       | 5.B                                                                       | 991,222     | 992,462     | 996,611     | 991,349                        | 0                                          | 136                                       | 0                                                         | 0                                          | 0              | 0.020             | N/A       | 164                           | 41,481                        | 04/30/2025 | 08/18/2031                  | 992,462                 |
| 000000-00-0                                                            | Ensemble RCM, LLC                        |                       | 4.B FE                                                                    | 246,866     | 248,106     | 249,180     | 247,047                        | 0                                          | 190                                       | 0                                                         | 0                                          | 0              | 0.120             | N/A       | 2,930                         | 8,158                         | 05/06/2025 | 08/01/2029                  | 248,106                 |
| 000000-00-0                                                            | WHITEWATER MATTERHORN HOLDINGS LLC       |                       | 3.B FE                                                                    | 70,645      | 71,000      | 71,210      | 70,672                         | 0                                          | 27                                        | 0                                                         | 0                                          | 0              | 0.073             | N/A       | 0                             | 3,050                         | 05/12/2025 | 05/06/2032                  | 71,000                  |
| 000000-00-0                                                            | Hamilton Projects Acquiror LLC           |                       | 5.B                                                                       | 870,913     | 871,257     | 876,215     | 870,940                        | 0                                          | 39                                        | 0                                                         | 0                                          | 0              | 0.007             | N/A       | 150                           | 26,743                        | 06/13/2025 | 05/30/2031                  | 871,257                 |
| 000000-00-0                                                            | Lackawanna Energy Center LLC             |                       | 3.C FE                                                                    | 232,018     | 232,600     | 233,821     | 232,052                        | 0                                          | 58                                        | 0                                                         | 0                                          | 0              | 0.036             | N/A       | 44                            | 6,662                         | 07/24/2025 | 07/23/2032                  | 232,600                 |
| 000000-00-0                                                            | Lernen Bidco Limited                     |                       | 5.B                                                                       | 312,643     | 313,427     | 313,819     | 312,692                        | 0                                          | 52                                        | 0                                                         | 0                                          | 0              | 0.040             | N/A       | 2,177                         | 7,163                         | 07/11/2025 | 10/27/2031                  | 313,427                 |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                        | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                          |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                              | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 000000-00-0             | Icon Parent I Inc.                       |                          | 5.B                                                                                            | 797,876     | 803,965   | 804,874    | 798,450                           | 0                                                   | 604                                             | 0                                                                      | 0                                                   | 0.071             | 0.189                | N/A       | 1,442                               | 34,062                              | 05/19/2025 | 11/13/2031                        | 804,111                    |
| 000000-00-0             | Curium BidCo S.a r.l.                    |                          | 4.C FE                                                                                         | 1,439,415   | 1,459,211 | 1,471,366  | 1,441,646                         | 0                                                   | 1,352                                           | 0                                                                      | 0                                                   | 0                 | 0.216                | N/A       | 270                                 | 68,728                              | 08/06/2025 | 08/06/2031                        | 1,459,211                  |
| 000000-00-0             | Hyperion Refinance S.a r.l.              |                          | 4.B FE                                                                                         | 709,638     | 708,750   | 710,794    | 708,792                           | 0                                                   | 43                                              | 0                                                                      | 0                                                   | 0                 | 0.023                | N/A       | 127                                 | 18,915                              | 05/19/2025 | 02/15/2031                        | 709,638                    |
| 000000-00-0             | SPECTRIS                                 |                          | 5.B                                                                                            | 131,341     | 131,670   | 132,164    | 131,342                           | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 0                 | 0.037                | N/A       | 190                                 | 0                                   | 09/26/2025 | 09/24/2032                        | 131,670                    |
| 000000-00-0             | Trio Bidco Inc.                          |                          | 4.B FE                                                                                         | 278,486     | 281,299   | 281,769    | 278,542                           | 0                                                   | 56                                              | 0                                                                      | 0                                                   | 0                 | 0.146                | N/A       | 60                                  | 3,002                               | 10/08/2025 | 10/08/2032                        | 281,299                    |
| 000000-00-0             | Altice France S.A.                       |                          | 5.A FE                                                                                         | 338,667     | 340,369   | 339,872    | 339,872                           | (38,780)                                            | (1,144)                                         | 0                                                                      | 0                                                   | 0.109             | -1.859               | N/A       | 9,447                               | 0                                   | 10/24/2025 | 05/30/2031                        | 340,400                    |
| 000000-00-0             | Ryan LLC                                 |                          | 4.B FE                                                                                         | 707,633     | 711,188   | 701,111    | 701,111                           | (6,580)                                             | 59                                              | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 143                                 | 6,019                               | 11/13/2025 | 11/05/2032                        | 711,188                    |
| 000000-00-0             | PFI Lower Midco, LLC                     |                          | 4.B FE                                                                                         | 404,910     | 409,000   | 411,556    | 404,955                           | 0                                                   | 45                                              | 0                                                                      | 0                                                   | 0                 | 0.146                | N/A       | 2,689                               | 0                                   | 11/14/2025 | 10/29/2032                        | 409,000                    |
| 000000-00-0             | HNI Corp                                 |                          | 2.C FE                                                                                         | 136,315     | 137,000   | 137,343    | 136,317                           | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 0                 | 0.073                | N/A       | 176                                 | 0                                   | 11/20/2025 | 11/05/2032                        | 137,000                    |
| 000000-00-0             | Forgent Intermediate IV LLC              |                          | 4.B FE                                                                                         | 200,970     | 203,000   | 201,478    | 200,972                           | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 0                 | 0.144                | N/A       | 122                                 | 0                                   | 12/16/2025 | 12/15/2032                        | 203,000                    |
| 000000-00-0             | Help/Systems Holdings, Inc.              |                          | 5.B                                                                                            | 641,300     | 909,645   | 591,269    | 591,269                           | (52,824)                                            | 2,793                                           | 0                                                                      | 0                                                   | 0                 | 10.349               | N/A       | 13,435                              | 0                                   | 12/19/2025 | 05/21/2029                        | 909,645                    |
| 00076V-BL-3             | ABG Intermediate Holdings 2 LLC          |                          | 4.A FE                                                                                         | 476,061     | 481,195   | 481,498    | 478,327                           | 0                                                   | 997                                             | 0                                                                      | 0                                                   | 0.066             | 0.269                | N/A       | 80                                  | 34,912                              | 11/14/2024 | 12/21/2028                        | 481,275                    |
| 00076V-BM-1             | ABG INTERMEDIATE HOLDINGS                |                          | 4.A FE                                                                                         | 317,728     | 318,525   | 318,525    | 317,821                           | 0                                                   | 98                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 53                                  | 17,065                              | 02/12/2025 | 02/12/2032                        | 318,525                    |
| 00132U-AP-9             | Al Aqua Merger Sub, Inc.,                |                          | 4.C FE                                                                                         | 343,711     | 344,593   | 345,224    | 343,890                           | 0                                                   | 185                                             | 0                                                                      | 0                                                   | 0.073             | 0.154                | N/A       | 3,173                               | 20,992                              | 03/19/2025 | 07/31/2028                        | 344,658                    |
| 00149H-AB-0             | AIP RD Buyer Corp                        |                          | 5.B                                                                                            | 38,196      | 39,128    | 39,111     | 38,653                            | 0                                                   | 165                                             | 0                                                                      | 0                                                   | 0.048             | 0.460                | N/A       | 8                                   | 3,260                               | 01/24/2023 | 12/23/2030                        | 0                          |
| 00162A-AB-7             | AL GCX Holdings VIII LLC                 |                          | 3.C FE                                                                                         | 240,984     | 241,588   | 241,286    | 241,061                           | 0                                                   | 86                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 1,054                               | 12,429                              | 01/27/2025 | 01/27/2032                        | 241,588                    |
| 00162D-AE-5             | AL GCX Holdings, LLC                     |                          | 4.A FE                                                                                         | 242,393     | 243,000   | 243,153    | 242,393                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 40                                  | 0                                   | 12/12/2025 | 12/13/2032                        | 243,000                    |
| 00169Q-AH-2             | Global Medical Response, Inc.            |                          | 4.B FE                                                                                         | 764,717     | 766,634   | 770,981    | 764,791                           | 0                                                   | 74                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 11,531                              | 4,064                               | 09/10/2025 | 09/02/2032                        | 766,634                    |
| 00217B-AB-0             | ASP Dream Acquisition Co LLC             |                          | 4.C FE                                                                                         | 1,262,779   | 1,279,487 | 1,213,913  | 1,213,913                         | (56,594)                                            | 3,214                                           | 0                                                                      | 0                                                   | 5.150             | 4.842                | N/A       | 290                                 | 111,563                             | 02/16/2024 | 11/22/2028                        | 1,279,487                  |
| 00217X-AE-6             | Hexion Holdings Corporation              |                          | 4.C FE                                                                                         | 703,768     | 714,046   | 686,762    | 686,762                           | (17,865)                                            | 1,805                                           | 0                                                                      | 0                                                   | 0                 | 0.415                | N/A       | 1,534                               | 18,294                              | 12/04/2025 | 03/15/2029                        | 714,046                    |
| 00709L-AH-0             | Aspen Dental 1/21 TLB                    |                          | 4.C FE                                                                                         | 21,112      | 23,093    | 21,794     | 21,794                            | (431)                                               | 450                                             | 0                                                                      | 0                                                   | 3.750             | 5.984                | MON       | 5                                   | 1,856                               | 06/22/2023 | 12/23/2027                        | 23,165                     |
| 00709L-AL-1             | ADMI Corp.                               |                          | 4.C FE                                                                                         | 229,515     | 235,399   | 224,924    | 224,924                           | (4,870)                                             | 294                                             | 0                                                                      | 0                                                   | 0                 | 1.223                | N/A       | 62                                  | 2,250                               | 11/14/2025 | 12/23/2027                        | 235,399                    |
| 00769E-BA-7             | Advantage Sales & Marketing Inc.         |                          | 4.C FE                                                                                         | 1,891,836   | 1,891,836 | 1,566,440  | 1,566,440                         | (316,757)                                           | 0                                               | 0                                                                      | 0                                                   | 0.098             | 0.099                | N/A       | 38,614                              | 173,525                             | 09/26/2023 | 10/28/2027                        | 1,892,151                  |
| 00771P-AM-3             | AZURIA WATER SOLUTIONS, INC.             |                          | 4.C FE                                                                                         | 150,427     | 151,946   | 152,516    | 150,706                           | 0                                                   | 289                                             | 0                                                                      | 0                                                   | 0                 | 0.346                | N/A       | 28                                  | 6,332                               | 05/15/2025 | 05/17/2028                        | 151,946                    |
| 01642P-BE-5             | AlixPartners, LLP                        |                          | 4.A FE                                                                                         | 272,318     | 273,000   | 273,289    | 272,354                           | 0                                                   | 37                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 43                                  | 6,259                               | 07/31/2025 | 07/30/2032                        | 273,000                    |
| 01862L-BA-5             | Alliance Laundry Systems, LLC            |                          | 4.B FE                                                                                         | 244,055     | 244,055   | 244,971    | 244,055                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 2,104                               | 3,590                               | 07/25/2025 | 08/19/2031                        | 244,055                    |
| 02008E-AE-7             | Allwyn Entertainment Financing (US) LLC  |                          | 3.C FE                                                                                         | 445,900     | 455,000   | 445,900    | 445,900                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.301                | N/A       | 0                                   | 0                                   | 11/10/2025 | 11/05/2032                        | 455,000                    |
| 02072U-AC-6             | ALPHA GENERATION, LLC                    |                          | 3.B FE                                                                                         | 1,100,061   | 1,105,603 | 1,108,478  | 1,100,506                         | 0                                                   | 471                                             | 0                                                                      | 0                                                   | 0                 | 0.080                | MON       | 176                                 | 34,541                              | 06/06/2025 | 09/30/2031                        | 1,105,603                  |
| 02376C-BM-6             | American Airlines, Inc.                  |                          | 3.B FE                                                                                         | 410,395     | 414,540   | 414,801    | 411,960                           | 0                                                   | 784                                             | 0                                                                      | 0                                                   | 0                 | 0.184                | N/A       | 2,018                               | 26,033                              | 11/17/2023 | 05/29/2029                        | 414,540                    |
| 02376C-BR-5             | American Airlines, Inc.                  |                          | 3.B FE                                                                                         | 38,583      | 39,371    | 39,461     | 39,036                            | 0                                                   | 162                                             | 0                                                                      | 0                                                   | 0.066             | 0.471                | N/A       | 295                                 | 2,140                               | 02/08/2023 | 02/15/2028                        | 39,375                     |
| 02376C-BT-1             | American Airlines, Inc.                  |                          | 3.A FE                                                                                         | 326,052     | 329,345   | 330,788    | 326,303                           | 0                                                   | 268                                             | 0                                                                      | 0                                                   | 0                 | 0.146                | N/A       | 4,765                               | 8,248                               | 05/09/2025 | 05/08/2032                        | 329,345                    |
| 02406M-AU-1             | American Axle & Manufacturing, Inc.      |                          | 3.B FE                                                                                         | 205,081     | 205,081   | 205,657    | 205,081                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 8.777             | 8.902                | N/A       | 1,180                               | 4,453                               | 07/14/2025 | 12/06/2029                        | 209,631                    |
| 02406M-BB-2             | American Axle & Manufacturing Inc.       |                          | 3.B FE                                                                                         | 650,309     | 653,000   | 652,726    | 650,361                           | 0                                                   | 52                                              | 0                                                                      | 0                                                   | 0                 | 0.066                | N/A       | 0                                   | 0                                   | 10/28/2025 | 09/20/2032                        | 0                          |
| 03028B-AB-3             | Amercan Trailer World Corp               |                          | 5.A FE                                                                                         | 801,025     | 898,582   | 795,335    | 795,335                           | (20,570)                                            | 20,884                                          | 0                                                                      | 0                                                   | 4.500             | 7.339                | N/A       | 191                                 | 73,795                              | 06/22/2023 | 02/17/2028                        | 908,916                    |
| 03167D-AR-5             | Amneal Pharmaceuticals LLC               |                          | 4.A FE                                                                                         | 1,119,382   | 1,122,188 | 1,130,604  | 1,119,539                         | 0                                                   | 164                                             | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 225                                 | 33,915                              | 07/24/2025 | 07/23/2032                        | 1,122,188                  |
| 03234T-BA-5             | AmWINS Group, Inc.                       |                          | 4.A FE                                                                                         | 457,981     | 458,382   | 459,528    | 458,032                           | 0                                                   | 55                                              | 0                                                                      | 0                                                   | 0                 | 0.013                | N/A       | 76                                  | 26,047                              | 02/27/2025 | 01/23/2032                        | 458,382                    |
| 03760S-AB-8             | Apex Tool Ultimate Holdings LLC          |                          | 4.C FE                                                                                         | 621,736     | 639,806   | 622,212    | 620,790                           | (6,279)                                             | 3,977                                           | 0                                                                      | 0                                                   | 0.110             | 0.523                | N/A       | 190                                 | 66,425                              | 11/06/2025 | 11/09/2028                        | 640,814                    |
| 03760S-AC-6             | Apex Tool Ultimate Holdings LLC          |                          | 5.B FE                                                                                         | 888,127     | 907,062   | 761,932    | 761,932                           | (72,962)                                            | (710)                                           | 0                                                                      | 0                                                   | 0.092             | 0.410                | N/A       | 226                                 | 88,066                              | 11/06/2025 | 04/08/2030                        | 907,199                    |
| 03760S-AE-2             | Apex Tool Group, LLC                     |                          | 6. FE                                                                                          | 2,062       | 10,308    | 2,062      | 2,062                             | 543                                                 | 0                                               | 8,246                                                                  | 0                                                   | 0.101             | 0.102                | N/A       | 186                                 | 1,208                               | 10/28/2025 | 04/08/2031                        | 2,063                      |
| 03760S-AG-7             | Apex Tool Ultimate 10/25 (1.5 Lien) TLB  |                          | 6. FE                                                                                          | 183         | 183       | 183        | 183                               | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 0                                   | 183                                 | 12/29/2025 | 04/08/2031                        | 183                        |
| 03765V-AQ-3             | Prime Security Services Borrower, LLC    |                          | 3.C FE                                                                                         | 0           | 0         | 0          | 0                                 | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.159                | N/A       | 243                                 | 0                                   | 10/01/2025 | 03/08/2032                        | 0                          |
| 03768D-AE-7             | APOLLO COMMERCIAL REAL ESTATE FINANCE, I |                          | 4.A FE                                                                                         | 323,912     | 326,360   | 328,400    | 324,178                           | 0                                                   | 277                                             | 0                                                                      | 0                                                   | 0                 | 0.150                | MAT       | 950                                 | 12,370                              | 06/09/2025 | 06/05/2030                        | 326,360                    |
| 03880Y-AC-8             | ARC FALCON I INC.                        |                          | 4.B FE                                                                                         | 346,947     | 354,140   | 353,697    | 350,339                           | (29)                                                | 1,460                                           | 0                                                                      | 0                                                   | 4.500             | 5.025                | N/A       | 0                                   | 28,308                              | 08/14/2025 | 08/31/2028                        | 356,884                    |
| 04349H-AN-4             | Ascend Learning, LLC                     |                          | 4.C FE                                                                                         | 928,229     | 933,796   | 935,963    | 929,264                           | 0                                                   | 1,073                                           | 0                                                                      | 0                                                   | 0                 | 0.165                | N/A       | 174                                 | 50,636                              | 04/28/2025 | 12/11/2028                        | 933,796                    |
| 04626L-AJ-8             | Astoria Energy LLC                       |                          | 3.C FE                                                                                         | 173,036     | 174,008   | 175,149    | 173,102                           | 0                                                   | 119                                             | 0                                                                      | 0                                                   | 0                 | 0.081                | N/A       | 31                                  | 5,648                               | 06/16/2025 | 06/05/2032                        | 174,008                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|----------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                  |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                      | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 04649V-BA-7             | Asurion, LLC                     |                          | 4.C FE                                                                                         | 239,362     | 246,900   | 241,962    | 241,192                           | 1,644                                               | 1,830                                           | 0                                                                      | 0                                                   | 0                 | 0.768                | N/A       | 63                                  | 23,534                              | 12/11/2024 | 01/22/2029                        | 246,900                    |
| 04649V-BB-5             | Asurion, LLC                     |                          | 3.C FE                                                                                         | 308,136     | 328,045   | 328,252    | 317,834                           | 0                                                   | 3,951                                           | 0                                                                      | 0                                                   | 9.202             | 1.208                | N/A       | 72                                  | 31,379                              | 06/22/2023 | 08/31/2028                        | 328,045                    |
| 04649V-BD-1             | Asurion, LLC                     |                          | 3.C FE                                                                                         | 191,006     | 206,086   | 205,990    | 198,673                           | 0                                                   | 1,659                                           | 0                                                                      | 0                                                   | 0.092             | 0.880                | N/A       | 46                                  | 17,761                              | 06/22/2023 | 09/12/2030                        | 206,135                    |
| 04649V-BE-9             | Asurion, LLC                     |                          | 3.C FE                                                                                         | 1,036,767   | 1,049,802 | 1,048,983  | 1,037,711                         | 0                                                   | 997                                             | 0                                                                      | 0                                                   | 0                 | 0.245                | N/A       | 232                                 | 17,579                              | 12/10/2025 | 09/19/2030                        | 1,049,802                  |
| 04686R-AB-9             | Athenahealth, Inc.               |                          | 4.C FE                                                                                         | 594,429     | 621,056   | 621,702    | 606,560                           | 0                                                   | 4,838                                           | 0                                                                      | 0                                                   | 4.000             | 4.047                | N/A       | 112                                 | 44,835                              | 06/21/2023 | 01/26/2029                        | 621,056                    |
| 05338K-AD-9             | Avalara, Inc.                    |                          | 4.B FE                                                                                         | 476,805     | 476,805   | 478,526    | 476,805                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 85                                  | 6,869                               | 09/12/2025 | 03/26/2032                        | 476,805                    |
| 05549P-AG-6             | BCP Renaissance Parent L.L.C.    |                          | 4.A FE                                                                                         | 298,828     | 300,047   | 301,547    | 299,414                           | 0                                                   | 252                                             | 0                                                                      | 0                                                   | 0                 | 0.075                | N/A       | 51                                  | 21,463                              | 11/18/2024 | 10/31/2028                        | 300,047                    |
| 05710L-AD-5             | Bakelite US Holdco, Inc.         |                          | 4.B FE                                                                                         | 274,651     | 277,425   | 268,062    | 268,062                           | (6,986)                                             | 422                                             | 0                                                                      | 0                                                   | 0                 | 0.145                | N/A       | 57                                  | 24,854                              | 12/16/2024 | 12/16/2031                        | 277,425                    |
|                         | Baldwin Insurance Group          |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 05825H-AH-7             | Holdings, LLC                    |                          | 4.B FE                                                                                         | 111,161     | 111,719   | 111,347    | 111,161                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.095                | N/A       | 0                                   | 0                                   | 12/09/2025 | 05/26/2031                        | 111,719                    |
| 05988H-AL-1             | Boxer Parent Company, Inc.       |                          | 5.A FE                                                                                         | 1,775,126   | 1,782,000 | 1,712,057  | 1,712,057                         | (43,035)                                            | 854                                             | 0                                                                      | 0                                                   | 0                 | 0.050                | N/A       | 469                                 | 206,694                             | 01/08/2025 | 07/02/2032                        | 1,782,000                  |
|                         | Beach Acquisition Bidco, LLC     |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 07337F-AB-1             | (skechers)                       |                          | 3.C FE                                                                                         | 22,943      | 23,000    | 23,158     | 22,945                            | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 4                                   | 641                                 | 06/26/2025 | 09/13/2032                        | 23,000                     |
| 09238F-AM-3             | Blackhawk Network Holdings Inc.  |                          | 4.B FE                                                                                         | 95,040      | 95,040    | 95,396     | 95,040                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 20                                  | 7,223                               | 02/03/2025 | 03/12/2029                        | 95,040                     |
| 09259G-AK-9             | Blackstone Mortgage Trust, Inc.  |                          | 4.A FE                                                                                         | 136,315     | 137,000   | 137,000    | 136,315                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.074                | N/A       | 0                                   | 0                                   | 11/20/2025 | 11/19/2032                        | 137,000                    |
|                         | Bombardier Recreational          |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 09776M-AT-1             | Products, Inc.                   |                          | 3.B FE                                                                                         | 364,506     | 364,506   | 365,527    | 364,506                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 60                                  | 4,533                               | 09/25/2025 | 01/24/2031                        | 364,506                    |
| 11565H-AB-2             | Brown Group Holding, LLC         |                          | 4.B FE                                                                                         | 328,680     | 329,504   | 331,003    | 328,777                           | 0                                                   | 101                                             | 0                                                                      | 0                                                   | 0                 | 0.040                | N/A       | 573                                 | 16,285                              | 03/11/2025 | 07/01/2031                        | 329,504                    |
| 11565H-AD-8             | Brown Group Holding, LLC         |                          | 4.B FE                                                                                         | 198,606     | 199,354   | 200,247    | 198,675                           | 0                                                   | 74                                              | 0                                                                      | 0                                                   | 0                 | 0.062                | N/A       | 1,454                               | 6,298                               | 05/30/2025 | 07/01/2031                        | 199,354                    |
| 12466C-AH-8             | C&D Technologies, Inc.           |                          | 4.C FE                                                                                         | 973,672     | 1,009,162 | 986,456    | 986,456                           | (15,251)                                            | 7,364                                           | 0                                                                      | 0                                                   | 0.102             | 0.701                | N/A       | 272                                 | 105,779                             | 05/01/2024 | 12/20/2026                        | 1,009,421                  |
| 12508K-AJ-6             | CD&R Hydra Buyer, Inc.           |                          | 4.C FE                                                                                         | 727,793     | 735,191   | 734,272    | 728,801                           | 0                                                   | 833                                             | 0                                                                      | 0                                                   | 0                 | 0.164                | N/A       | 162                                 | 54,506                              | 05/15/2025 | 04/30/2031                        | 735,191                    |
|                         | Polyconcept North America        |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 12511P-AB-7             | Holdings, Inc.                   |                          | 4.C FE                                                                                         | 850,885     | 900,166   | 845,310    | 845,310                           | (24,140)                                            | 8,555                                           | 0                                                                      | 0                                                   | 7.554             | 6.884                | N/A       | 229                                 | 88,808                              | 06/22/2023 | 05/14/2029                        | 916,978                    |
| 12568Y-AH-7             | Charlotte Buyer Inc.             |                          | 4.C FE                                                                                         | 868,555     | 889,223   | 872,132    | 872,132                           | (7,518)                                             | 4,654                                           | 0                                                                      | 0                                                   | 0.086             | 0.601                | N/A       | 4,433                               | 77,734                              | 10/13/2023 | 02/11/2028                        | 889,417                    |
| 12620S-AD-5             | CPV Fairview, LLC                |                          | 3.C FE                                                                                         | 492,338     | 493,571   | 495,269    | 492,385                           | 0                                                   | 63                                              | 0                                                                      | 0                                                   | 0                 | 0.043                | N/A       | 85                                  | 7,285                               | 10/06/2025 | 08/14/2031                        | 493,571                    |
| 12768E-AG-1             | Caesars Entertainment Inc        |                          | 3.C FE                                                                                         | 133,526     | 134,875   | 133,661    | 133,661                           | (431)                                               | 206                                             | 0                                                                      | 0                                                   | 8.452             | 0.146                | N/A       | 23                                  | 8,887                               | 01/25/2023 | 01/02/2030                        | 134,875                    |
| 13134M-BW-2             | Calpine Corporation              |                          | 3.B FE                                                                                         | 435,723     | 436,268   | 436,220    | 435,812                           | 1,091                                               | 89                                              | 0                                                                      | 0                                                   | 0                 | 0.021                | N/A       | 66                                  | 26,832                              | 12/02/2024 | 01/31/2031                        | 436,268                    |
|                         | Calpine Construction Finance     |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 13134N-AK-7             | Company, L                       |                          | 3.A FE                                                                                         | 453,433     | 454,000   | 454,213    | 453,443                           | 0                                                   | 10                                              | 0                                                                      | 0                                                   | 0                 | 0.027                | N/A       | 69                                  | 2,144                               | 11/13/2025 | 07/31/2030                        | 454,000                    |
| 15131Y-AQ-8             | Cengage Learning, Inc.           |                          | 4.B FE                                                                                         | 554,886     | 559,007   | 560,891    | 555,008                           | 0                                                   | 132                                             | 0                                                                      | 0                                                   | 0                 | 0.137                | N/A       | 2,559                               | 7,324                               | 10/27/2025 | 03/22/2031                        | 559,007                    |
| 15477B-AE-7             | Central Parent Inc.              |                          | 4.C FE                                                                                         | 560,177     | 661,463   | 558,658    | 555,701                           | (11,455)                                            | 7,295                                           | 0                                                                      | 0                                                   | 0                 | 4.423                | N/A       | 127                                 | 13,391                              | 11/07/2025 | 07/06/2029                        | 661,463                    |
| 15963C-AE-6             | Chariot Buyer LLC                |                          | 4.C FE                                                                                         | 692,389     | 691,525   | 692,535    | 692,363                           | 0                                                   | (29)                                            | 0                                                                      | 0                                                   | 0                 | -0.018               | N/A       | 124                                 | 11,552                              | 08/12/2025 | 09/08/2032                        | 691,525                    |
|                         | Charter Communications           |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 16117L-CE-7             | Operating, LLC.                  |                          | 2.C FE                                                                                         | 351,889     | 351,450   | 351,647    | 351,828                           | 0                                                   | (66)                                            | 0                                                                      | 0                                                   | 0                 | -0.018               | N/A       | 5,614                               | 22,365                              | 01/08/2025 | 11/21/2031                        | 351,450                    |
| 16125T-AM-4             | Charter Next Generation, Inc.    |                          | 4.B FE                                                                                         | 429,156     | 433,316   | 433,932    | 431,132                           | 0                                                   | 469                                             | 0                                                                      | 0                                                   | 0.077             | 0.181                | N/A       | 1,330                               | 32,110                              | 02/16/2023 | 12/02/2030                        | 433,344                    |
| 16308T-AE-1             | The Chef's Warehouse, Inc        |                          | 4.A FE                                                                                         | 464,020     | 465,963   | 467,906    | 464,808                           | 0                                                   | 372                                             | 0                                                                      | 0                                                   | 9.952             | 0.067                | N/A       | 3,110                               | 30,609                              | 06/22/2023 | 09/17/2029                        | 465,963                    |
| 16384Y-AM-9             | The Chemours Company             |                          | 3.A FE                                                                                         | 443,335     | 449,000   | 442,826    | 442,024                           | (1,431)                                             | 120                                             | 0                                                                      | 0                                                   | 0                 | 0.184                | N/A       | 81                                  | 5,622                               | 10/08/2025 | 10/04/2032                        | 449,000                    |
| 17026Y-AL-3             | Chobani, LLC                     |                          | 4.A FE                                                                                         | 263,000     | 263,000   | 264,052    | 263,000                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 44                                  | 2,609                               | 10/29/2025 | 10/22/2032                        | 263,000                    |
| 18512E-AF-9             | Clearwater Analytics, LLC        |                          | 4.A FE                                                                                         | 184,538     | 184,538   | 184,192    | 184,192                           | (345)                                               | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 2,356                               | 5,993                               | 02/07/2025 | 04/21/2032                        | 184,538                    |
|                         | Clydesdale Acquisition Holdings, |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 18972F-AC-6             | Inc.                             |                          | 4.A FE                                                                                         | 234,230     | 236,000   | 236,040    | 234,230                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.750             | 5.079                | N/A       | 0                                   | 0                                   | 11/13/2025 | 03/30/2029                        | 238,803                    |
|                         | Clydesdale Acquisition Holdings, |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 18972F-AE-2             | Inc.                             |                          | 4.A FE                                                                                         | 622,863     | 627,161   | 626,320    | 623,258                           | (12)                                                | 427                                             | 0                                                                      | 0                                                   | 0                 | 0.100                | N/A       | 121                                 | 29,502                              | 12/08/2025 | 03/26/2032                        | 627,161                    |
|                         | COGENTRIX FINANCE HOLDCO I,      |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 19239L-AC-0             | LLC                              |                          | 3.C FE                                                                                         | 170,677     | 171,105   | 172,007    | 170,728                           | 0                                                   | 89                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 28                                  | 10,256                              | 02/13/2025 | 02/10/2032                        | 171,105                    |
| 20600R-AB-8             | Conair Holdings, LLC             |                          | 5.A FE                                                                                         | 1,122,824   | 1,222,233 | 626,395    | 626,395                           | (487,765)                                           | 20,173                                          | 0                                                                      | 0                                                   | 4.250             | 6.199                | N/A       | 261                                 | 100,393                             | 09/08/2023 | 05/12/2028                        | 1,235,220                  |
| 20602R-AD-2             | Concentra Health Services, Inc.  |                          | 3.B FE                                                                                         | 607,112     | 607,872   | 611,671    | 607,267                           | 0                                                   | 114                                             | 0                                                                      | 0                                                   | 0.063             | 0.082                | N/A       | 97                                  | 42,556                              | 06/26/2024 | 07/28/2031                        | 607,904                    |
|                         | Hayward Industries, Inc.         |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 21300A-L8-1             | Additional Term                  |                          | 4.B FE                                                                                         | 255,719     | 256,039   | 257,240    | 255,863                           | 0                                                   | 76                                              | 0                                                                      | 0                                                   | 0.082             | 2.819                | N/A       | 45                                  | 17,909                              | 12/12/2023 | 05/17/2028                        | 257,799                    |
| 21924N-AB-4             | Cornerstone Generation, LLC      |                          | 3.C FE                                                                                         | 694,972     | 698,250   | 703,738    | 695,136                           | 0                                                   | 172                                             | 0                                                                      | 0                                                   | 0                 | 0.068                | N/A       | 6,879                               | 11,907                              | 06/20/2025 | 08/11/2032                        | 698,250                    |
| 22006V-AL-3             | Corporation Service Company      |                          | 3.C FE                                                                                         | 205,178     | 205,178   | 205,008    | 205,008                           | (170)                                               | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 33                                  | 11,948                              | 01/10/2025 | 11/02/2029                        | 205,178                    |
| 22164M-AF-4             | Cotiviti, Inc.                   |                          | 4.B FE                                                                                         | 889,605     | 900,475   | 862,772    | 862,772                           | (27,914)                                            | 1,131                                           | 0                                                                      | 0                                                   | 0                 | 0.175                | N/A       | 5,135                               | 39,589                              | 04/28/2025 | 03/28/2032                        | 900,475                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1           | 2                                           | 3 | 4      | 5         | 6         | 7         | 8         | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20        |
|-------------|---------------------------------------------|---|--------|-----------|-----------|-----------|-----------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|-----------|
|             |                                             |   |        |           |           |           |           | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |           |
|             |                                             |   |        |           |           |           |           | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |           |
| 22282G-AR-8 | Reworld Holding Corporation                 |   | 3.B FE | 498,750   | 500,000   | 500,000   | 498,810   | 0                                                   | 60                                              | 0                                                                      | 0                                                   | 0                 | 0.047                | N/A       | 664                                 | 7,506                               | 09/19/2025 | 01/31/2031                        | 500,000   |
| 22282G-AS-6 | Reworld Holding Corporation                 |   | 3.C FE | 374,827   | 375,296   | 375,296   | 374,827   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.025                | N/A       | 0                                   | 0                                   | 12/09/2025 | 01/15/2031                        | 375,296   |
| 22282G-AT-4 | Reworld Holding Corporation                 |   | 3.C FE | 60,909    | 60,986    | 60,986    | 60,909    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.025                | N/A       | 0                                   | 0                                   | 12/09/2025 | 01/15/2031                        | 60,986    |
| 22305C-AF-6 | Covia Holdings LLC                          |   | 4.B FE | 868,448   | 870,625   | 863,007   | 863,007   | (5,701)                                             | 270                                             | 0                                                                      | 0                                                   | 0.069             | 0.106                | N/A       | 14,597                              | 40,219                              | 02/13/2025 | 02/26/2032                        | 870,780   |
| 22526W-AU-2 | Creative Artists Agency, LLC                |   | 4.A FE | 85,356    | 85,356    | 85,640    | 85,356    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0.069             | 0.069                | N/A       | 15                                  | 5,369                               | 01/15/2025 | 10/01/2031                        | 85,371    |
| 23340D-AW-2 | Cushman & Wakefield U.S.<br>Borrower, LLC   |   | 3.C FE | 409,851   | 420,360   | 422,521   | 413,684   | 0                                                   | 3,011                                           | 0                                                                      | 0                                                   | 0.071             | 0.466                | N/A       | 2,644                               | 30,803                              | 08/10/2023 | 01/31/2030                        | 420,436   |
| 23923Y-AB-7 | Dayforce, Inc.                              |   | 4.C FE | 811,140   | 813,000   | 810,098   | 810,098   | (1,042)                                             | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.035                | N/A       | 0                                   | 0                                   | 12/17/2025 | 10/07/2032                        | 813,000   |
| 24022K-AJ-8 | DCert Buyer, Inc.                           |   | 5.B FE | 1,303,422 | 1,404,050 | 1,257,509 | 1,257,509 | 113,695                                             | 20,575                                          | 0                                                                      | 0                                                   | 7.109             | 8.702                | N/A       | 418                                 | 167,711                             | 06/22/2023 | 02/19/2029                        | 1,471,142 |
| 24343E-AB-1 | Dechra Pharmaceuticals Ltd                  |   | 4.B FE | 45,541    | 45,655    | 45,926    | 45,555    | 0                                                   | 15                                              | 0                                                                      | 0                                                   | 0                 | 0.037                | N/A       | 1,472                               | 2,096                               | 12/17/2024 | 01/27/2032                        | 0         |
| 24369T-AD-3 | DEEP BLUE OPERATING I LLC                   |   | 3.C FE | 149,625   | 150,000   | 150,344   | 149,638   | 0                                                   | 13                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 797                                 | 1,645                               | 09/17/2025 | 09/17/2032                        | 150,000   |
| 24780D-AJ-6 | Delta Topco, LLC                            |   | 4.C FE | 1,204,935 | 1,212,874 | 1,205,755 | 1,204,362 | (1,479)                                             | 944                                             | 0                                                                      | 0                                                   | 0                 | 0.149                | N/A       | 5,054                               | 40,450                              | 06/03/2025 | 11/30/2029                        | 1,212,874 |
| 25213Y-BC-8 | DexKo Global Inc.                           |   | 4.C FE | 180,480   | 186,062   | 184,434   | 183,078   | 4,939                                               | 1,116                                           | 0                                                                      | 0                                                   | 0                 | 0.591                | N/A       | 41                                  | 21,060                              | 07/24/2023 | 10/04/2028                        | 186,062   |
| 26658N-AT-6 | Engineered Machinery Holdings,<br>Inc.      |   | 4.C FE | 501,234   | 502,490   | 505,253   | 501,244   | 0                                                   | 11                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 97                                  | 2,077                               | 11/21/2025 | 11/22/2032                        | 502,490   |
| 26658N-AV-1 | Engineered Machinery Holdings,<br>Inc.      |   | 4.C FE | 70,514    | 70,514    | 70,902    | 70,514    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 14                                  | 0                                   | 12/31/2025 | 11/22/2032                        | 70,514    |
| 26806D-AC-6 | Dynamo US Bidco Inc.                        |   | 4.B FE | 498,750   | 498,750   | 503,114   | 498,750   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 2,850                               | 2,713                               | 10/03/2025 | 09/30/2031                        | 498,750   |
| 26872N-AC-3 | EMRLD Borrower LP                           |   | 3.C FE | 268,313   | 269,323   | 269,848   | 268,355   | 0                                                   | 44                                              | 0                                                                      | 0                                                   | 0                 | 0.082                | N/A       | 1,545                               | 1,804                               | 10/07/2025 | 05/31/2030                        | 269,323   |
| 26872N-AD-1 | EMRLD Borrower LP                           |   | 3.C FE | 206,701   | 206,960   | 207,264   | 206,714   | 0                                                   | 14                                              | 0                                                                      | 0                                                   | 0                 | 0.021                | N/A       | 35                                  | 3,729                               | 09/08/2025 | 08/04/2031                        | 206,960   |
| 27943U-AM-8 | The Edelman Financial Engines<br>Centre, LL |   | 4.B FE | 269,617   | 269,955   | 271,113   | 269,669   | 0                                                   | 53                                              | 0                                                                      | 0                                                   | 0                 | 0.047                | N/A       | 50                                  | 9,297                               | 05/23/2025 | 04/07/2028                        | 269,955   |
| 28259H-AG-6 | Eisner Advisory Group LLC                   |   | 4.C FE | 665,954   | 672,681   | 676,468   | 667,715   | 0                                                   | 1,019                                           | 0                                                                      | 0                                                   | 0                 | 0.144                | N/A       | 144                                 | 56,182                              | 02/23/2024 | 02/21/2031                        | 672,681   |
| 29081L-AC-8 | Embeta Corp                                 |   | 4.A FE | 380,114   | 380,114   | 380,509   | 380,114   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 71                                  | 16,915                              | 05/14/2025 | 03/30/2029                        | 380,114   |
| 31556P-AB-3 | Fertitta Entertainment LLC                  |   | 4.B FE | 634,661   | 644,956   | 644,627   | 636,518   | 0                                                   | 1,869                                           | 0                                                                      | 0                                                   | 4.500             | 5.045                | N/A       | 307                                 | 35,863                              | 05/01/2025 | 01/12/2029                        | 652,373   |
| 31659L-AF-9 | Fiesta Purchaser, Inc.                      |   | 4.B FE | 705,939   | 707,472   | 706,510   | 705,577   | (406)                                               | 48                                              | 0                                                                      | 0                                                   | 0                 | 0.041                | N/A       | 129                                 | 8,367                               | 10/28/2025 | 02/12/2031                        | 707,472   |
| 32009U-AD-9 | FIRST EAGLE INVESTMENT<br>MANAGEMENT, LLC   |   | 3.C FE | 961,221   | 977,638   | 975,585   | 962,079   | 0                                                   | 858                                             | 0                                                                      | 0                                                   | 0                 | 0.249                | MAT       | 195                                 | 27,132                              | 06/06/2025 | 08/16/2032                        | 0         |
| 33718F-AN-0 | First Student Bidco Inc                     |   | 4.A FE | 277,819   | 287,431   | 288,221   | 282,305   | 0                                                   | 1,823                                           | 0                                                                      | 0                                                   | 0.067             | 0.457                | N/A       | 49                                  | 23,568                              | 06/22/2023 | 08/21/2030                        | 287,480   |
| 33718F-AP-5 | First Student Bidco Inc                     |   | 4.A FE | 50,834    | 52,593    | 52,702    | 51,655    | 0                                                   | 11                                              | 0                                                                      | 0                                                   | 0.067             | 0.458                | N/A       | 9                                   | 309                                 | 06/22/2023 | 08/15/2030                        | 52,599    |
| 33902U-AD-5 | Fleet U.S. Bidco Inc.                       |   | 4.B FE | 137,655   | 137,655   | 138,171   | 137,655   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0.065             | 0.066                | N/A       | 1,751                               | 4                                   | 10/03/2025 | 02/21/2031                        | 137,663   |
| 33903R-BA-6 | Corpay Technologies Operating<br>Company, L |   | 3.A FE | 182,085   | 183,000   | 183,038   | 182,103   | 0                                                   | 18                                              | 0                                                                      | 0                                                   | 0                 | 0.073                | N/A       | 28                                  | 1,419                               | 10/03/2025 | 10/03/2032                        | 183,000   |
| 34410J-AG-6 | Flynn Restaurant Group LP                   |   | 4.B FE | 346,504   | 348,246   | 349,388   | 346,614   | 0                                                   | 118                                             | 0                                                                      | 0                                                   | 0                 | 0.078                | N/A       | 74                                  | 11,423                              | 07/11/2025 | 01/17/2032                        | 348,246   |
| 34416D-BD-9 | Focus Financial Partners, LLC               |   | 4.B FE | 782,769   | 784,112   | 785,225   | 782,919   | 0                                                   | 1,515                                           | 0                                                                      | 0                                                   | 0                 | 0.027                | N/A       | 135                                 | 23,863                              | 11/20/2025 | 09/15/2031                        | 784,112   |
| 34958S-AB-5 | Fortis 333, Inc                             |   | 4.B FE | 373,279   | 374,120   | 369,818   | 369,818   | (3,545)                                             | 88                                              | 0                                                                      | 0                                                   | 0                 | 0.033                | N/A       | 75                                  | 18,934                              | 07/24/2025 | 02/06/2032                        | 374,120   |
| 34966L-AD-6 | Fortress Intermediate 3 Inc                 |   | 4.B FE | 622,653   | 622,653   | 622,074   | 622,074   | (579)                                               | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 2,922                               | 19,651                              | 06/27/2025 | 06/27/2031                        | 622,653   |
| 36269Y-AD-7 | GTCR Everest Borrower LLC                   |   | 4.A FE | 140,120   | 140,295   | 140,762   | 140,131   | 0                                                   | 12                                              | 0                                                                      | 0                                                   | 0                 | 0.021                | N/A       | 25                                  | 3,907                               | 07/25/2025 | 09/05/2031                        | 140,295   |
| 37156Q-AZ-9 | Genesee & Wyoming Inc.                      |   | 3.C FE | 510,022   | 510,947   | 510,819   | 510,164   | (81)                                                | 99                                              | 0                                                                      | 0                                                   | 0                 | 0.026                | N/A       | 77                                  | 32,155                              | 12/13/2024 | 04/14/2031                        | 510,947   |
| 38821U-AD-2 | Grant Thornton Advisors LLC                 |   | 4.B FE | 716,118   | 716,118   | 716,691   | 716,118   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 129                                 | 49,276                              | 06/30/2025 | 06/02/2031                        | 716,118   |
| 38821U-AF-7 | Grant Thornton Advisors LLC                 |   | 4.B FE | 140,859   | 142,643   | 143,050   | 141,032   | 0                                                   | 177                                             | 0                                                                      | 0                                                   | 0.073             | 0.285                | N/A       | 27                                  | 6,014                               | 05/08/2025 | 06/02/2031                        | 142,669   |
| 39479U-AY-9 | Genesys Cloud Services Holdings<br>II, LLC  |   | 4.B FE | 1,111,620 | 1,112,661 | 1,109,189 | 1,109,189 | (2,558)                                             | 133                                             | 0                                                                      | 0                                                   | 0                 | 0.014                | N/A       | 192                                 | 48,538                              | 08/06/2025 | 01/14/2032                        | 1,112,661 |
| 40435T-AP-2 | Help/Systems Holdings, Inc.                 |   | 4.B FE | 379,003   | 395,425   | 356,626   | 356,626   | 2,420                                               | 8,478                                           | 0                                                                      | 0                                                   | 0.100             | 0.566                | N/A       | 4,489                               | 41,759                              | 11/27/2025 | 05/29/2029                        | 395,523   |
| 41151P-AR-6 | Harbor Freight Tools USA, Inc.              |   | 4.B FE | 1,094,193 | 1,107,772 | 1,095,908 | 1,089,290 | 2,150                                               | 1,752                                           | 0                                                                      | 0                                                   | 0                 | 0.195                | N/A       | 184                                 | 70,868                              | 04/03/2025 | 06/05/2031                        | 1,107,772 |
| 41587C-AR-9 | Harsco Corporation                          |   | 4.A FE | 1,168,420 | 1,183,210 | 1,181,731 | 1,171,189 | 0                                                   | 2,873                                           | 0                                                                      | 0                                                   | 7.467             | 8.051                | N/A       | 204                                 | 45,246                              | 05/14/2025 | 06/09/2028                        | 1,205,789 |
| 42236W-AX-5 | Heartland Dental, LLC                       |   | 4.C FE | 687,550   | 689,274   | 691,624   | 687,632   | 0                                                   | 90                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 143                                 | 18,796                              | 08/07/2025 | 07/30/2032                        | 689,274   |
| 42778E-AG-6 | Herschend Entertainment Co LLC              |   | 4.A FE | 366,237   | 367,155   | 369,450   | 366,314   | 0                                                   | 81                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 71                                  | 16,457                              | 05/15/2025 | 05/15/2032                        | 367,155   |
| 43117L-AP-8 | Hightower Holding, LLC                      |   | 4.C FE | 553,220   | 553,220   | 553,569   | 553,220   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 5,825                               | 6,722                               | 08/13/2025 | 02/03/2032                        | 553,220   |
| 43283L-AK-7 | Hilton Grand Vacations Borrower,<br>LLC     |   | 3.B FE | 642,616   | 644,227   | 640,645   | 640,645   | (2,420)                                             | 240                                             | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 102                                 | 40,962                              | 01/12/2024 | 01/13/2031                        | 644,227   |
| 43538J-AC-3 | Holley Purchaser, Inc.                      |   | 4.B FE | 827,650   | 887,737   | 882,633   | 850,940   | 2,623                                               | 10,727                                          | 0                                                                      | 0                                                   | 4.500             | 5.431                | N/A       | 134                                 | 48,120                              | 10/29/2025 | 11/10/2028                        | 887,737   |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1           | 2                                          | 3 | 4      | 5         | 6         | 7         | 8         | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20        |
|-------------|--------------------------------------------|---|--------|-----------|-----------|-----------|-----------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|-----------|
|             |                                            |   |        |           |           |           |           | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |           |
|             |                                            |   |        |           |           |           |           | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |           |
| 44325H-AF-5 | Hoya Midco, LLC                            |   | 5.A FE | 131,172   | 186,887   | 106,526   | 106,526   | (24,647)                                            | 214                                             | 55,392                                                                 | 0                                                   | 0                 | 0.052                | N/A       | 1,965                               | 11,054                              | 01/31/2025 | 02/03/2029                        | 131,172   |
| 44332E-AZ-9 | Hub International Ltd.                     |   | 4.A FE | 199,873   | 200,123   | 201,072   | 199,910   | 0                                                   | 81                                              | 0                                                                      | 0                                                   | 0                 | 0.024                | N/A       | 2,449                               | 10,988                              | 03/11/2025 | 06/20/2030                        | 200,123   |
| 44413E-AJ-7 | Hudson River Trading LLC                   |   | 3.B FE | 396,990   | 397,985   | 399,449   | 397,076   | 0                                                   | 91                                              | 0                                                                      | 0                                                   | 0                 | 0.054                | N/A       | 1,075                               | 10,172                              | 06/25/2025 | 03/18/2030                        | 397,985   |
| 44579U-AD-4 | Kestrel Acquisition LLC                    |   | 3.C FE | 242,173   | 243,390   | 243,390   | 242,207   | 0                                                   | 37                                              | 0                                                                      | 0                                                   | 0                 | 0.083                | N/A       | 45                                  | 2,887                               | 10/10/2025 | 11/06/2031                        | 243,390   |
| 44967N-AB-4 | IMC FINANCING LLC                          |   | 3.B FE | 276,217   | 277,605   | 279,515   | 276,321   | 0                                                   | 111                                             | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 558                                 | 10,670                              | 06/02/2025 | 05/27/2032                        | 277,605   |
| 44988L-AM-9 | IRB Holding Corporation                    |   | 4.A FE | 316,208   | 316,208   | 316,815   | 316,208   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 55                                  | 1,522                               | 11/07/2025 | 12/15/2030                        | 316,208   |
| 45567Y-AN-5 | Micro Holding Corp.                        |   | 4.B FE | 930,061   | 950,661   | 881,738   | 881,738   | (55,774)                                            | 5,007                                           | 0                                                                      | 0                                                   | 9.352             | 10.209               | N/A       | 210                                 | 77,509                              | 02/05/2025 | 05/03/2028                        | 965,726   |
| 45567Y-AP-0 | MH Sub I, LLC                              |   | 4.B FE | 1,280,092 | 1,319,737 | 1,125,696 | 1,125,696 | (164,790)                                           | 4,611                                           | 0                                                                      | 0                                                   | 0                 | 0.377                | N/A       | 292                                 | 110,209                             | 02/07/2025 | 12/11/2031                        | 1,319,737 |
| 46123U-AP-3 | INVENERGY THERMAL<br>OPERATING I LLC       |   | 3.C FE | 214,467   | 216,153   | 216,747   | 214,513   | 0                                                   | 112                                             | 0                                                                      | 0                                                   | 0                 | 0.120                | N/A       | 1,545                               | 3,824                               | 11/12/2025 | 05/06/2032                        | 216,153   |
| 46123U-AQ-1 | INVENERGY THERMAL<br>OPERATING I LLC       |   | 3.C FE | 13,534    | 13,640    | 13,678    | 13,537    | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 0                 | 0.120                | N/A       | 98                                  | 199                                 | 11/12/2025 | 05/06/2032                        | 13,640    |
| 46269K-AT-1 | Iridium Communications Inc.                |   | 3.C FE | 259,711   | 268,000   | 260,445   | 256,215   | (3,707)                                             | 211                                             | 0                                                                      | 0                                                   | 0                 | 0.640                | N/A       | 95                                  | 2,200                               | 11/04/2025 | 09/20/2030                        | 268,000   |
| 46583V-AB-5 | Ivanti Software, Inc.                      |   | 4.A FE | 0         | 0         | 0         | 0         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.252                | N/A       | 8                                   | 0                                   | 05/14/2025 | 06/01/2029                        | 0         |
| 47077D-AM-2 | Jane Street Group, LLC                     |   | 3.A FE | 768,923   | 775,513   | 771,286   | 769,195   | (365)                                               | 688                                             | 0                                                                      | 0                                                   | 0                 | 0.130                | N/A       | 4,264                               | 32,748                              | 10/01/2025 | 12/02/2031                        | 775,513   |
| 47189B-AF-6 | Javelin Buyer, Inc.                        |   | 4.C FE | 932,962   | 935,300   | 937,442   | 933,045   | 0                                                   | 89                                              | 0                                                                      | 0                                                   | 0                 | 0.041                | N/A       | 10,616                              | 6,590                               | 08/19/2025 | 12/05/2031                        | 935,300   |
| 48254E-AG-6 | KKR Apple Bidco, LLC                       |   | 4.B FE | 275,779   | 275,090   | 277,120   | 275,177   | 0                                                   | 94                                              | 0                                                                      | 0                                                   | 0                 | 0.038                | N/A       | 48                                  | 16,841                              | 02/14/2025 | 09/22/2031                        | 275,779   |
| 48354V-AM-4 | Kaman Corporation                          |   | 4.B FE | 782,031   | 787,657   | 790,304   | 782,593   | 0                                                   | 588                                             | 0                                                                      | 0                                                   | 0                 | 0.106                | N/A       | 5,486                               | 36,148                              | 04/25/2025 | 01/29/2032                        | 787,657   |
| 48354V-AN-2 | Kaman Corporation                          |   | 4.B FE | 5,917     | 5,917     | 5,936     | 5,917     | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 88                                  | 251                                 | 07/10/2025 | 03/31/2032                        | 0         |
| 48571C-AC-5 | Karman Holdings LLC                        |   | 4.A FE | 1,556,170 | 1,560,163 | 1,571,864 | 1,556,548 | 0                                                   | 397                                             | 0                                                                      | 0                                                   | 0                 | 0.038                | N/A       | 311                                 | 70,757                              | 07/09/2025 | 02/27/2032                        | 1,560,163 |
| 48578A-AB-4 | Kaseya Inc.                                |   | 4.B FE | 861,858   | 857,454   | 861,979   | 857,755   | (155)                                               | 487                                             | 0                                                                      | 0                                                   | 0                 | 0.075                | N/A       | 154                                 | 41,192                              | 08/26/2025 | 02/25/2032                        | 861,858   |
| 48578A-AE-8 | Kaseya Inc.                                |   | 5.B FE | 271,635   | 273,000   | 266,574   | 266,574   | (5,194)                                             | 133                                             | 0                                                                      | 0                                                   | 0                 | 0.063                | N/A       | 66                                  | 19,658                              | 03/06/2025 | 03/06/2033                        | 273,000   |
| 49925T-AD-7 | Knowbe4, Inc.                              |   | 4.B FE | 300,248   | 301,000   | 300,813   | 300,293   | 0                                                   | 46                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 3,935                               | 6,274                               | 07/22/2025 | 07/22/2032                        | 301,000   |
| 50011J-AF-7 | Kodiak Building Partners                   |   | 4.C FE | 1,344,553 | 1,351,561 | 1,316,501 | 1,316,501 | (28,383)                                            | 536                                             | 0                                                                      | 0                                                   | 0                 | 0.085                | N/A       | 245                                 | 66,578                              | 12/18/2025 | 11/26/2031                        | 1,351,561 |
| 50179J-AH-1 | LBM Acquisition LLC                        |   | 4.C FE | 273,790   | 281,571   | 263,649   | 263,649   | (10,260)                                            | 138                                             | 0                                                                      | 0                                                   | 0                 | 0.510                | N/A       | 593                                 | 2,883                               | 09/26/2025 | 05/30/2031                        | 281,571   |
| 50226B-AN-8 | LSF9 Atlantis Holdings, LLC                |   | 4.A FE | 1,697,288 | 1,739,044 | 1,739,583 | 1,717,152 | 0                                                   | 8,170                                           | 0                                                                      | 0                                                   | 0.079             | 0.668                | N/A       | 359                                 | 154,391                             | 06/22/2023 | 03/31/2029                        | 1,739,386 |
| 52526C-AB-5 | Darktrace PLC                              |   | 4.B FE | 596,577   | 600,203   | 602,028   | 597,033   | 0                                                   | 404                                             | 0                                                                      | 0                                                   | 0                 | 0.095                | N/A       | 10,471                              | 46,306                              | 11/13/2025 | 10/09/2031                        | 600,203   |
| 52526C-AD-1 | Darktrace PLC                              |   | 5.B FE | 691,610   | 697,000   | 689,047   | 689,047   | (519)                                               | 700                                             | 0                                                                      | 0                                                   | 0                 | 0.101                | N/A       | 14,938                              | 63,087                              | 07/02/2024 | 10/09/2032                        | 0         |
| 53803H-AY-6 | Live Nation Entertainment, Inc.            |   | 3.B FE | 370,140   | 372,000   | 372,000   | 370,187   | 0                                                   | 47                                              | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 593                                 | 3,338                               | 10/16/2025 | 10/15/2032                        | 372,000   |
| 55303B-AD-5 | MH Sub I, LLC                              |   | 5.A FE | 349,965   | 404,000   | 336,261   | 336,261   | (37,917)                                            | 9,565                                           | 0                                                                      | 0                                                   | 6.359             | 9.542                | N/A       | 7,021                               | 40,058                              | 06/22/2023 | 02/12/2029                        | 408,424   |
| 55304P-AH-4 | MIC Glen LLC                               |   | 4.C FE | 93,530    | 93,530    | 94,103    | 93,530    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 18                                  | 2,661                               | 07/29/2025 | 07/21/2028                        | 93,530    |
| 55336C-AK-8 | MIWD Holdco II LLC                         |   | 3.C FE | 407,901   | 410,369   | 410,241   | 408,410   | 0                                                   | 361                                             | 0                                                                      | 0                                                   | 0                 | 0.092                | N/A       | 74                                  | 29,759                              | 03/27/2025 | 03/20/2031                        | 410,369   |
| 55404T-AF-9 | Minimax Viking GmbH                        |   | 3.C FE | 179,101   | 179,101   | 179,400   | 179,101   | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 57                                  | 8,225                               | 02/20/2025 | 02/20/2032                        | 179,101   |
| 55759V-AE-8 | Madison IAQ LLC                            |   | 4.B FE | 367,721   | 371,435   | 373,460   | 368,264   | 0                                                   | 710                                             | 0                                                                      | 0                                                   | 0.066             | 0.193                | N/A       | 3,835                               | 14,513                              | 03/28/2025 | 11/08/2032                        | 371,498   |
| 57163K-AJ-7 | VAC TL B 1L 03/2031                        |   | 3.B FE | 880,107   | 884,530   | 884,530   | 881,206   | 0                                                   | 670                                             | 0                                                                      | 0                                                   | 2.250             | 2.327                | N/A       | 147                                 | 58,292                              | 03/15/2024 | 03/31/2031                        | 887,405   |
| 57165K-AE-6 | Red Planet Borrower, LLC                   |   | 4.C FE | 799,920   | 808,000   | 808,760   | 800,279   | 0                                                   | 359                                             | 0                                                                      | 0                                                   | 0                 | 0.146                | N/A       | 173                                 | 21,596                              | 08/07/2025 | 08/07/2032                        | 808,000   |
| 57777Y-AG-1 | MAVIS TIRE EXPRESS SERVICES<br>TOPCO, CORP |   | 4.C FE | 367,535   | 372,188   | 373,379   | 368,389   | 0                                                   | 886                                             | 0                                                                      | 0                                                   | 0                 | 0.436                | MAT       | 69                                  | 14,447                              | 06/10/2025 | 05/04/2028                        | 372,188   |
| 57810J-AM-0 | Amynta Agency Borrower, Inc.               |   | 4.B FE | 816,645   | 816,680   | 817,954   | 816,649   | 0                                                   | 4                                               | 0                                                                      | 0                                                   | 0.071             | 0.072                | N/A       | 147                                 | 64,894                              | 03/14/2025 | 12/29/2031                        | 816,778   |
| 58307P-AB-8 | Meade Pipeline Investment, LLC             |   | 3.B FE | 226,433   | 227,000   | 228,135   | 226,454   | 0                                                   | 22                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 359                                 | 3,293                               | 09/18/2025 | 09/11/2032                        | 227,000   |
| 59408U-AB-3 | Michaels Stores, Inc.                      |   | 4.C FE | 193,715   | 202,314   | 195,233   | 194,159   | 0                                                   | 465                                             | 0                                                                      | 0                                                   | 5.000             | 7.017                | N/A       | 46                                  | 8,666                               | 11/03/2025 | 04/07/2028                        | 204,871   |
| 60470H-AE-7 | INC                                        |   | 3.B FE | 126,305   | 125,833   | 126,305   | 126,303   | 0                                                   | (2)                                             | 0                                                                      | 0                                                   | 0.058             | 0.001                | N/A       | 20                                  | 465                                 | 12/23/2025 | 06/04/2032                        | 125,851   |
| 60672H-AC-7 | Mitnick Corporate Purchase, Inc.           |   | 4.C FE | 158,669   | 161,701   | 103,312   | 103,312   | (47,256)                                            | 557                                             | 0                                                                      | 0                                                   | 9.895             | 10.485               | N/A       | 2,420                               | 14,827                              | 07/17/2023 | 05/02/2029                        | 163,034   |
| 62014T-AB-6 | Motus Operations, LLC                      |   | 4.C FE | 708,474   | 709,168   | 705,034   | 705,034   | (3,602)                                             | 169                                             | 0                                                                      | 0                                                   | 4.500             | 4.596                | N/A       | 146                                 | 58,013                              | 01/30/2025 | 11/03/2028                        | 717,324   |
| 62922K-AF-7 | NGL Energy Operating LLC                   |   | 4.A FE | 1,149,035 | 1,160,218 | 1,169,824 | 1,150,013 | 0                                                   | 1,036                                           | 0                                                                      | 0                                                   | 0                 | 0.173                | N/A       | 221                                 | 26,161                              | 09/12/2025 | 01/27/2031                        | 1,160,218 |
| 62984C-AM-5 | Naked Juice LLC                            |   | 5.C FE | 0         | 0         | 0         | 0         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0.076             | -8.084               | N/A       | 610                                 | 0                                   | 06/05/2024 | 01/24/2029                        | 0         |
| 62984C-AN-3 | Naked Juice LLC                            |   | 6. FE  | 0         | 0         | 0         | 0         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0.054             | -3.182               | N/A       | 436                                 | 0                                   | 06/30/2025 | 01/24/2030                        | 0         |
| 65343U-AH-5 | Nexus Buyer LLC                            |   | 4.C FE | 544,304   | 548,618   | 540,449   | 540,449   | (3,872)                                             | 22                                              | 0                                                                      | 0                                                   | 0                 | 0.143                | N/A       | 57                                  | 2,283                               | 12/05/2025 | 07/31/2031                        | 548,618   |
| 65343U-AJ-1 | Nexus Buyer LLC                            |   | 4.C FE | 155,041   | 156,608   | 155,270   | 155,138   | 0                                                   | 100                                             | 0                                                                      | 0                                                   | 0                 | 0.169                | N/A       | 34                                  | 4,693                               | 08/07/2025 | 07/31/2031                        | 156,608   |
| 66345F-AB-7 | NAB Holdings, LLC                          |   | 4.A FE | 791,615   | 793,171   | 756,487   | 756,487   | (35,245)                                            | 124                                             | 0                                                                      | 0                                                   | 0                 | 0.062                | N/A       | 136                                 | 36,494                              | 09/23/2025 | 11/23/2028                        | 793,171   |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                 | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|-----------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                   |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                       | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 66877A-AG-3             | Gen Digital Inc                   |                          | 3.A FE                                                                                         | 606,885     | 609,935   | 610,240    | 607,174                           | 0                                                   | 303                                             | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 93                                  | 25,462                              | 02/13/2025 | 04/16/2032                        | 609,935                    |
| 66988Q-AB-5             | Novae LLC                         |                          | 4.C FE                                                                                         | 304,581     | 321,076   | 296,996    | 296,996                           | (12,617)                                            | 3,671                                           | 0                                                                      | 0                                                   | 5.750             | 7.243                | N/A       | 79                                  | 28,369                              | 01/09/2025 | 12/22/2028                        | 322,615                    |
| 67089S-AH-4             | Quest Software TL 3rd out         |                          | 5.B FE                                                                                         | 263,973     | 265,633   | 160,488    | 160,488                           | 81,524                                              | 17,833                                          | 103,078                                                                | 0                                                   | 4.250             | 16.600               | N/A       | 3,770                               | 33,908                              | 01/03/2024 | 02/01/2029                        | 267,577                    |
| 67526K-AC-3             | MediaOcean LLC                    |                          | 4.C FE                                                                                         | 172,277     | 172,926   | 170,259    | 170,259                           | (2,046)                                             | 29                                              | 0                                                                      | 0                                                   | 4.000             | 4.189                | N/A       | 35                                  | 1,700                               | 11/04/2025 | 12/11/2028                        | 174,674                    |
| 68163Y-AK-1             | Olympus Water US Holding Corp     |                          | 4.C FE                                                                                         | 124,688     | 125,000   | 124,141    | 124,141                           | (553)                                               | 7                                               | 0                                                                      | 0                                                   | 0                 | 0.037                | N/A       | 24                                  | 2,562                               | 07/24/2025 | 11/03/2032                        | 0                          |
| 68250X-AB-7             | 19th Holdings Golf, LLC           |                          | 4.B FE                                                                                         | 911,443     | 931,700   | 937,523    | 919,026                           | 491                                                 | 4,274                                           | 0                                                                      | 0                                                   | 3.750             | 4.300                | N/A       | 5,297                               | 75,125                              | 02/29/2024 | 01/26/2029                        | 940,629                    |
| 68373A-AD-5             | OPENLANE, Inc.                    |                          | 4.B FE                                                                                         | 79,600      | 80,000    | 79,950     | 79,612                            | 0                                                   | 12                                              | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 736                                 | 413                                 | 10/07/2025 | 10/01/2032                        | 80,000                     |
| 68631K-AB-5             | Ostra Group Ltd.                  |                          | 4.B FE                                                                                         | 776,100     | 780,000   | 783,167    | 776,209                           | 0                                                   | 109                                             | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 11,426                              | 0                                   | 05/20/2025 | 10/08/2032                        | 780,000                    |
|                         | Oryx Midstream Services           |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 68764J-AJ-0             | Permian Basin LL                  |                          | 3.C FE                                                                                         | 272,296     | 274,017   | 275,072    | 273,119                           | 0                                                   | 336                                             | 0                                                                      | 0                                                   | 0                 | -0.181               | N/A       | 136                                 | 18,687                              | 01/16/2025 | 10/05/2028                        | 274,017                    |
| 68773J-AG-5             | Osaic Holdings, Inc.              |                          | 4.B FE                                                                                         | 357,105     | 358,000   | 359,274    | 357,157                           | 0                                                   | 52                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 66                                  | 10,393                              | 08/06/2025 | 07/10/2032                        | 358,000                    |
| 69380S-AB-9             | Pye-Barker Fire & Safety, LLC     |                          | 4.B FE                                                                                         | 496,505     | 499,000   | 501,909    | 496,508                           | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 0                 | 0.072                | N/A       | 258                                 | 0                                   | 12/09/2025 | 12/09/2032                        | 499,000                    |
| 69403H-AN-0             | Pacific Bells LLC                 |                          | 4.C FE                                                                                         | 953,941     | 966,284   | 969,105    | 959,622                           | 76                                                  | 2,423                                           | 0                                                                      | 0                                                   | 0                 | 0.242                | N/A       | 199                                 | 83,440                              | 12/19/2024 | 11/10/2028                        | 966,284                    |
| 69417W-AC-5             | Pacific Dental Services, LLC      |                          | 4.B FE                                                                                         | 537,726     | 542,687   | 544,483    | 538,339                           | 0                                                   | 612                                             | 0                                                                      | 0                                                   | 0                 | 0.155                | N/A       | 1,413                               | 27,804                              | 04/03/2025 | 03/07/2031                        | 542,687                    |
| 69575E-AL-3             | Paint Intermediate III, LLC       |                          | 4.B FE                                                                                         | 237,804     | 238,400   | 239,294    | 237,804                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.044                | N/A       | 0                                   | 0                                   | 12/11/2025 | 10/09/2031                        | 238,400                    |
| 71376G-AK-7             | PerForce Software, Inc.           |                          | 4.C FE                                                                                         | 390,930     | 407,605   | 364,806    | 364,806                           | (28,681)                                            | 2,558                                           | 0                                                                      | 0                                                   | 0                 | 1.015                | N/A       | 0                                   | 0                                   | 03/21/2025 | 06/29/2029                        | 407,605                    |
| 71677H-AN-5             | PetSmart, Inc.                    |                          | 4.B FE                                                                                         | 995,219     | 1,004,400 | 999,067    | 995,394                           | (166)                                               | 341                                             | 0                                                                      | 0                                                   | 0                 | 0.134                | N/A       | 2,158                               | 19,170                              | 10/30/2025 | 08/06/2032                        | 1,004,400                  |
| 71911K-AF-1             | Parexel International Inc         |                          | 4.B FE                                                                                         | 180,548     | 181,000   | 181,491    | 180,548                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.042                | N/A       | 0                                   | 0                                   | 12/09/2025 | 12/09/2031                        | 181,000                    |
| 71913B-AK-8             | PHOENIX GUARANTOR INC.            |                          | 4.A FE                                                                                         | 580,215     | 586,076   | 588,508    | 581,755                           | 0                                                   | 887                                             | 0                                                                      | 0                                                   | 0.070             | 0.215                | N/A       | 101                                 | 40,613                              | 02/14/2024 | 02/21/2031                        | 586,146                    |
| 72342M-AB-3             | Ping Identity Corporation         |                          | 4.B FE                                                                                         | 245,385     | 246,000   | 246,308    | 245,391                           | 0                                                   | 6                                               | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 1,036                               | 0                                   | 10/31/2025 | 11/05/2032                        | 246,000                    |
| 72431H-AD-2             | Cornerstone Building Brands, Inc. |                          | 5.A FE                                                                                         | 526,243     | 582,255   | 453,868    | 453,868                           | (82,337)                                            | 11,395                                          | 0                                                                      | 0                                                   | 3.750             | 7.123                | N/A       | 1,980                               | 38,301                              | 04/07/2025 | 04/12/2028                        | 584,135                    |
| 72431H-AE-0             | Cornerstone Building Brands, Inc. |                          | 5.A FE                                                                                         | 269,662     | 271,017   | 190,614    | 190,614                           | (69,923)                                            | 202                                             | 0                                                                      | 0                                                   | 0                 | 0.071                | N/A       | 1,056                               | 25,021                              | 05/03/2024 | 06/30/2031                        | 271,017                    |
| 72751P-AJ-3             | PLANVIEW PARENT, INC.             |                          | 4.C FE                                                                                         | 316,597     | 333,956   | 319,449    | 319,449                           | (842)                                               | 3,812                                           | 0                                                                      | 0                                                   | 0                 | 2.167                | N/A       | 67                                  | 22,797                              | 06/04/2025 | 12/12/2027                        | 333,956                    |
| 72751P-AK-0             | Planview Parent, Inc.             |                          | 5.B FE                                                                                         | 894,390     | 902,000   | 805,035    | 805,035                           | (91,208)                                            | 1,853                                           | 0                                                                      | 0                                                   | 0                 | 0.216                | N/A       | 236                                 | 88,918                              | 12/17/2024 | 12/18/2028                        | 902,000                    |
| 72811H-AJ-9             | Recess Holdings, Inc.             |                          | 4.B FE                                                                                         | 866,355     | 875,578   | 880,368    | 868,810                           | 0                                                   | 1,515                                           | 0                                                                      | 0                                                   | 0                 | 0.188                | N/A       | 12,812                              | 55,382                              | 08/08/2025 | 02/21/2030                        | 875,578                    |
| 73767T-AB-2             | Potomac Energy Center, LLC        |                          | 3.C FE                                                                                         | 301,497     | 303,012   | 305,285    | 301,589                           | 0                                                   | 167                                             | 0                                                                      | 0                                                   | 0                 | 0.076                | N/A       | 3,384                               | 6,233                               | 03/14/2025 | 08/05/2032                        | 0                          |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.     |                          | 4.C FE                                                                                         | 1,115,142   | 1,116,928 | 1,077,835  | 1,077,835                         | (37,549)                                            | 251                                             | 0                                                                      | 0                                                   | 4.250             | 4.363                | N/A       | 216                                 | 41,774                              | 05/29/2025 | 12/07/2028                        | 1,128,927                  |
| 74142K-AK-5             | Pretium PKG Holdings, Inc.        |                          | 5.C FE                                                                                         | 90,779      | 205,874   | 81,026     | 81,026                            | 11,180                                              | 4,354                                           | 97,600                                                                 | 0                                                   | 0.100             | 3.144                | N/A       | 2,819                               | 17,470                              | 11/05/2025 | 10/02/2028                        | 90,843                     |
| 74338U-AG-6             | Project Leopard Holdings, Inc.    |                          | 4.B FE                                                                                         | 424,522     | 466,226   | 400,372    | 400,372                           | (19,584)                                            | 7,783                                           | 0                                                                      | 0                                                   | 6.408             | 8.537                | N/A       | 7,379                               | 47,514                              | 04/30/2024 | 07/20/2029                        | 468,716                    |
|                         | PROJECT ALPHA INTERMEDIATE        |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 74339D-AN-8             | HOLDING, INC.                     |                          | 4.B FE                                                                                         | 492,574     | 500,270   | 499,164    | 494,837                           | 0                                                   | 1,178                                           | 0                                                                      | 0                                                   | 3.250             | 3.543                | N/A       | 96                                  | 53,710                              | 11/21/2024 | 10/28/2030                        | 503,025                    |
| 74339N-AG-1             | Project Boost Purchaser, LLC      |                          | 4.C FE                                                                                         | 354,521     | 355,007   | 355,745    | 354,569                           | 0                                                   | 52                                              | 0                                                                      | 0                                                   | 0                 | 0.022                | N/A       | 63                                  | 13,029                              | 05/20/2025 | 07/02/2031                        | 355,007                    |
| 74339V-AB-4             | Cloudera, Inc.                    |                          | 4.C FE                                                                                         | 133,842     | 141,632   | 134,905    | 134,312                           | 0                                                   | 490                                             | 0                                                                      | 0                                                   | 8.952             | 11.301               | N/A       | 30                                  | 2,012                               | 10/14/2025 | 10/10/2028                        | 143,781                    |
| 74345H-AJ-0             | Proofpoint, Inc.                  |                          | 4.C FE                                                                                         | 325,889     | 325,160   | 326,535    | 325,829                           | (84)                                                | 22                                              | 0                                                                      | 0                                                   | 0                 | -0.087               | N/A       | 69                                  | 1,889                               | 12/08/2025 | 08/31/2028                        | 325,160                    |
| 74530D-AH-8             | Stubhub Holdings, Inc.            |                          | 4.C FE                                                                                         | 205,671     | 206,705   | 204,551    | 204,551                           | (1,144)                                             | 280                                             | 0                                                                      | 0                                                   | 0.101             | 0.219                | N/A       | 49                                  | 4,203                               | 09/26/2025 | 03/12/2030                        | 206,757                    |
| 74772#-AA-5             | Quartz Holding Company            |                          | 4.C FE                                                                                         | 1,035,486   | 1,040,333 | 1,033,186  | 1,033,186                         | (4,199)                                             | 1,107                                           | 0                                                                      | 0                                                   | 0.093             | 0.198                | N/A       | 201                                 | 80,667                              | 12/10/2024 | 10/02/2028                        | 1,040,414                  |
| 74773K-AE-5             | QUARTZ ACQUIRECO, LLC             |                          | 4.A FE                                                                                         | 310,703     | 313,199   | 312,416    | 310,768                           | 0                                                   | 71                                              | 0                                                                      | 0                                                   | 0                 | 0.174                | N/A       | 52                                  | 2,972                               | 10/28/2025 | 06/28/2030                        | 313,199                    |
| 74839X-AM-1             | QUIKRETE Holdings, Inc.           |                          | 3.C FE                                                                                         | 719,822     | 719,822   | 721,657    | 719,822                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 119                                 | 40,936                              | 02/06/2025 | 04/14/2031                        | 719,822                    |
| 74934K-AC-5             | Rough Country, LLC                |                          | 4.B FE                                                                                         | 963,728     | 970,521   | 965,969    | 964,998                           | 623                                                 | 1,492                                           | 0                                                                      | 0                                                   | 4.250             | 4.476                | N/A       | 6,901                               | 71,413                              | 02/27/2024 | 07/28/2028                        | 980,947                    |
| 75049E-AR-5             | RadNet Management, Inc.           |                          | 4.A FE                                                                                         | 1,007,653   | 1,014,188 | 1,016,977  | 1,009,140                         | 0                                                   | 964                                             | 0                                                                      | 0                                                   | 0.068             | 0.163                | N/A       | 5,816                               | 61,080                              | 04/03/2025 | 04/18/2031                        | 1,014,300                  |
| 75419X-AC-8             | Raven Acquisition Holdings, LLC   |                          | 4.C FE                                                                                         | 98,191      | 99,434    | 99,714     | 98,197                            | 0                                                   | 9                                               | 0                                                                      | 0                                                   | 0                 | 0.213                | N/A       | 19                                  | 663                                 | 10/10/2025 | 11/19/2031                        | 99,434                     |
| 75523K-AK-1             | RE/Max, LLC                       |                          | 4.B FE                                                                                         | 698,248     | 711,706   | 701,031    | 699,847                           | (1,515)                                             | 2,138                                           | 0                                                                      | 0                                                   | 0                 | 0.575                | N/A       | 125                                 | 20,981                              | 10/28/2025 | 07/21/2028                        | 711,706                    |
| 75605V-AD-4             | RealPage, Inc.                    |                          | 4.C FE                                                                                         | 590,148     | 592,128   | 591,346    | 590,484                           | (38)                                                | 389                                             | 0                                                                      | 0                                                   | 0                 | 0.118                | N/A       | 114                                 | 27,111                              | 05/14/2025 | 04/24/2028                        | 592,128                    |
| 75605V-AH-5             | RealPage, Inc.                    |                          | 4.C FE                                                                                         | 193,939     | 194,914   | 195,341    | 194,236                           | 0                                                   | 299                                             | 0                                                                      | 0                                                   | 0                 | 0.151                | N/A       | 40                                  | 16,052                              | 12/10/2024 | 04/24/2028                        | 194,914                    |
| 76090L-AM-6             | Resideo Funding Inc.              |                          | 3.A FE                                                                                         | 371,602     | 372,068   | 372,533    | 371,627                           | 0                                                   | 26                                              | 0                                                                      | 0                                                   | 0                 | 0.018                | N/A       | 1,006                               | 7,522                               | 08/08/2025 | 08/09/2032                        | 372,068                    |
| 76133M-AB-7             | Restoration Hardware Inc          |                          | 4.C FE                                                                                         | 293,545     | 298,394   | 293,918    | 293,918                           | (1,475)                                             | 1,106                                           | 0                                                                      | 0                                                   | 0                 | 0.362                | N/A       | 52                                  | 21,232                              | 03/12/2024 | 10/20/2028                        | 298,394                    |
|                         | Ring Container Technologies       |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 76680Y-AJ-1             | Group, LLC                        |                          | 4.B FE                                                                                         | 646,754     | 648,375   | 649,847    | 646,818                           | 0                                                   | 68                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 112                                 | 11,752                              | 09/11/2025 | 09/10/2032                        | 648,375                    |
| 77313D-AW-1             | Rocket Software, Inc.             |                          | 4.C FE                                                                                         | 537,351     | 540,037   | 539,735    | 538,170                           | (151)                                               | 3,139                                           | 0                                                                      | 0                                                   | 0                 | 0.110                | N/A       | 112                                 | 29,881                              | 07/09/2025 | 11/28/2028                        | 540,037                    |
|                         | Russell Investments US            |                          |                                                                                                |             |           |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |
| 78249L-AE-0             | Institutional Hol                 |                          | 4.A FE                                                                                         | 0           | 0         | 0          | 0                                 | 0                                                   | 32,471                                          | 0                                                                      | 0                                                   | 0.103             | 2.303                | N/A       | 0                                   | 0                                   | 06/09/2025 | 05/30/2027                        | 0                          |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                       | 2                                         | 3                        | 4                                                                                              | 5           | 6         | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         |
|-------------------------|-------------------------------------------|--------------------------|------------------------------------------------------------------------------------------------|-------------|-----------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|
|                         |                                           |                          |                                                                                                |             |           |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |
| CUSIP<br>Identification | Description                               | Restricted<br>Asset Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value | Fair Value | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity |
| 78397G-AM-3             | SCIH Salt Holdings Inc.                   |                          | 4.B FE                                                                                         | 999,981     | 997,487   | 998,944    | 998,944                           | (823)                                               | (221)                                           | 0                                                                      | 0                                                   | 0.065             | -0.008               | N/A       | 5,060                               | 17,276                              | 08/14/2025 | 01/31/2029                        | 997,543                    |
| 78475B-AB-3             | Ahlstrom Munksjo Holding 3                |                          | 4.C FE                                                                                         | 381,252     | 387,057   | 388,993    | 381,790                           | 0                                                   | 566                                             | 0                                                                      | 0                                                   | 0                 | 0.312                | N/A       | 88                                  | 15,120                              | 05/23/2025 | 05/23/2030                        | 387,057                    |
| 80348K-AB-4             | Solina Group Services SAS                 |                          | 4.B FE                                                                                         | 96,273      | 96,273    | 96,754     | 0                                 | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 373                                 | 5,116                               | 01/10/2025 | 03/07/2029                        | 96,273                     |
| 80875A-AW-1             | Light & Wonder International, Inc.        |                          | 3.A FE                                                                                         | 285,498     | 286,225   | 286,852    | 285,770                           | 0                                                   | 144                                             | 0                                                                      | 0                                                   | 0.076             | 0.126                | N/A       | 716                                 | 18,897                              | 01/16/2024 | 04/16/2029                        | 286,280                    |
| 81527C-AP-2             | Sedgwick Claims Management Services, Inc. |                          | 4.B FE                                                                                         | 283,779     | 284,847   | 285,679    | 283,903                           | 0                                                   | 131                                             | 0                                                                      | 0                                                   | 0                 | 0.060                | N/A       | 49                                  | 14,582                              | 03/13/2025 | 07/31/2031                        | 284,847                    |
| 84673E-AE-9             | Sparta U.S. HoldCo LLC                    |                          | 4.A FE                                                                                         | 0           | 0         | 0          | 0                                 | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 7.345             | 7.541                | N/A       | 2,427                               | 0                                   | 06/18/2024 | 08/02/2030                        | 0                          |
| 84748E-AF-7             | SPECIALTY BUILDING PRODUCTS, INC.         |                          | 5.A FE                                                                                         | 572,151     | 577,577   | 537,291    | 537,291                           | (35,998)                                            | 1,175                                           | 0                                                                      | 0                                                   | 4.250             | 4.607                | N/A       | 1,012                               | 34,707                              | 03/07/2025 | 10/05/2028                        | 583,850                    |
| 85232B-AV-8             | SRAM, LLC                                 |                          | 4.A FE                                                                                         | 230,821     | 231,660   | 231,660    | 230,920                           | 0                                                   | 107                                             | 0                                                                      | 0                                                   | 0                 | 0.052                | N/A       | 426                                 | 11,767                              | 02/21/2025 | 02/20/2032                        | 231,660                    |
| 85512F-AC-2             | U.S. Silica Company                       |                          | 4.B FE                                                                                         | 352,284     | 360,918   | 354,263    | 351,006                           | (2,048)                                             | 822                                             | 0                                                                      | 0                                                   | 0                 | 0.395                | N/A       | 82                                  | 16,689                              | 09/23/2025 | 07/17/2031                        | 360,918                    |
| 85570D-AP-7             | Starwood Property Mortgage, L.L.C.        |                          | 3.B FE                                                                                         | 156,817     | 157,605   | 157,999    | 156,845                           | 0                                                   | 30                                              | 0                                                                      | 0                                                   | 0                 | 0.073                | N/A       | 26                                  | 2,525                               | 09/11/2025 | 08/11/2032                        | 157,605                    |
| 86185B-AD-3             | Stonepeak Taurus Lower Holdings LLC       |                          | 5.B FE                                                                                         | 2,332,910   | 2,449,000 | 2,148,998  | 2,148,998                         | (84,420)                                            | 17,073                                          | 0                                                                      | 0                                                   | 7.500             | 6.610                | N/A       | 740                                 | 317,963                             | 06/22/2023 | 02/28/2030                        | 2,449,000                  |
| 86388B-AD-8             | STUDENT TRANSPORTATION OF AMERICA, INC.   |                          | 4.A FE                                                                                         | 95,706      | 96,083    | 96,243     | 95,734                            | 0                                                   | 30                                              | 0                                                                      | 0                                                   | 0                 | 0.056                | MON       | 300                                 | 7,012                               | 09/15/2025 | 06/10/2032                        | 96,083                     |
| 86388B-AE-6             | Student Transportation of America Holdin. |                          | 4.A FE                                                                                         | 259,670     | 259,670   | 260,104    | 259,670                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 0                                   | 0                                   | 12/04/2025 | 06/24/2032                        | 259,670                    |
| 86388B-AF-3             | Student Transportation of America Holdin  |                          | 4.A FE                                                                                         | 195,344     | 195,344   | 195,671    | 195,344                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 0                                   | 0                                   | 12/04/2025 | 06/24/2032                        | 195,344                    |
| 86859C-AN-4             | SupplyOne, Inc.                           |                          | 4.B FE                                                                                         | 684,863     | 689,178   | 690,136    | 685,494                           | (425)                                               | 661                                             | 0                                                                      | 0                                                   | 0                 | 0.090                | N/A       | 138                                 | 57,102                              | 05/29/2024 | 03/27/2031                        | 689,178                    |
| 87168H-AE-7             | Synechron                                 |                          | 4.A FE                                                                                         | 492,709     | 498,744   | 495,003    | 492,910                           | 0                                                   | 215                                             | 0                                                                      | 0                                                   | 0                 | 0.205                | N/A       | 3,567                               | 4,118                               | 10/09/2025 | 09/26/2031                        | 498,744                    |
| 87339P-AE-3             | Tacala Investments Corp                   |                          | 4.C FE                                                                                         | 483,415     | 483,415   | 486,349    | 483,415                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 90                                  | 7,703                               | 09/16/2025 | 01/31/2031                        | 483,415                    |
| 87422L-BA-7             | Talen Energy Supply, LLC                  |                          | 3.B FE                                                                                         | 0           | 0         | 0          | 0                                 | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 6.110             | 6.289                | MON       | 58                                  | 0                                   | 10/10/2025 | 10/12/2032                        | 0                          |
| 88037H-AN-4             | Tenneco Inc.                              |                          | 4.A FE                                                                                         | 1,693,853   | 1,772,372 | 1,736,039  | 1,720,989                         | 2,249                                               | 17,839                                          | 0                                                                      | 0                                                   | 0                 | 1.027                | N/A       | 18,217                              | 158,928                             | 04/11/2025 | 11/17/2028                        | 1,772,372                  |
| 88632N-BK-5             | Cloud Software Group, Inc.                |                          | 4.A FE                                                                                         | 278,423     | 278,831   | 279,048    | 278,470                           | 0                                                   | 82                                              | 0                                                                      | 0                                                   | 0.075             | 0.101                | N/A       | 54                                  | 21,932                              | 05/30/2025 | 03/21/2031                        | 278,847                    |
| 88632N-BL-3             | Cloud Software Group, Inc.                |                          | 4.A FE                                                                                         | 572,052     | 572,052   | 572,412    | 572,052                           | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 110                                 | 21,622                              | 08/07/2025 | 08/07/2032                        | 572,052                    |
| 88675U-AE-2             | Tiger Acquisition, LLC                    |                          | 4.B FE                                                                                         | 270,642     | 271,320   | 271,998    | 270,674                           | 0                                                   | 34                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 376                                 | 5,556                               | 08/15/2025 | 08/13/2032                        | 271,320                    |
| 89364M-CE-2             | Transdigm, Inc.                           |                          | 3.C FE                                                                                         | 186,066     | 186,533   | 187,271    | 186,089                           | 0                                                   | 24                                              | 0                                                                      | 0                                                   | 0                 | 0.036                | N/A       | 32                                  | 4,271                               | 08/13/2025 | 08/11/2032                        | 186,533                    |
| 89364M-CF-9             | Transdigm, Inc.                           |                          | 3.C FE                                                                                         | 313,019     | 313,215   | 314,064    | 313,027                           | 0                                                   | 8                                               | 0                                                                      | 0                                                   | 0                 | 0.014                | N/A       | 52                                  | 3,582                               | 10/10/2025 | 03/22/2030                        | 313,215                    |
| 89435T-AB-0             | Traverse Midstream Partners LLC           |                          | 4.B FE                                                                                         | 127,026     | 127,986   | 128,114    | 127,574                           | 0                                                   | 200                                             | 0                                                                      | 0                                                   | 8.937             | 0.152                | N/A       | 1,398                               | 8,072                               | 03/07/2023 | 02/14/2028                        | 127,986                    |
| 89458X-AB-3             | Glatfelter Corporation                    |                          | 4.A FE                                                                                         | 233,733     | 241,584   | 239,572    | 234,509                           | 0                                                   | 1,617                                           | 0                                                                      | 0                                                   | 0                 | 0.510                | N/A       | 1,842                               | 12,199                              | 04/23/2025 | 11/04/2031                        | 241,584                    |
| 89705D-AP-7             | Tronox Finance LLC                        |                          | 4.B FE                                                                                         | 191,158     | 206,016   | 158,568    | 158,568                           | (33,394)                                            | 876                                             | 0                                                                      | 0                                                   | 0                 | 1.233                | N/A       | 35                                  | 4,850                               | 07/31/2025 | 09/30/2031                        | 206,016                    |
| 89841E-AB-1             | UKG Inc.                                  |                          | 4.B FE                                                                                         | 1,304,792   | 1,308,787 | 1,309,310  | 1,305,368                         | 0                                                   | 526                                             | 0                                                                      | 0                                                   | 0                 | 0.051                | N/A       | 14,553                              | 66,649                              | 07/24/2025 | 05/04/2033                        | 0                          |
| 90010L-AC-6             | ThoughtWorks, Inc.                        |                          | 4.C FE                                                                                         | 144,944     | 148,166   | 140,573    | 140,573                           | (4,484)                                             | 1,039                                           | 0                                                                      | 0                                                   | 3.750             | 4.513                | N/A       | 26                                  | 10,449                              | 12/03/2024 | 03/31/2028                        | 149,571                    |
| 90372A-AN-8             | LUMEXA IMAGING INC                        |                          | 4.B FE                                                                                         | 88,778      | 89,000    | 89,390     | 88,778                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0                 | 0.037                | N/A       | 0                                   | 0                                   | 12/12/2025 | 12/13/2032                        | 89,000                     |
| 91732N-AN-3             | Usalco LLC                                |                          | 4.C FE                                                                                         | 515,174     | 524,350   | 526,154    | 515,396                           | 0                                                   | 244                                             | 0                                                                      | 0                                                   | 0                 | 0.300                | N/A       | 105                                 | 6,497                               | 10/09/2025 | 09/30/2031                        | 524,350                    |
| 91823J-AC-6             | Illuminate Merger Sub Corp                |                          | 4.B FE                                                                                         | 628,839     | 630,415   | 632,659    | 629,210                           | 0                                                   | 243                                             | 0                                                                      | 0                                                   | 4.000             | 4.141                | N/A       | 130                                 | 40,905                              | 11/07/2025 | 06/30/2028                        | 634,688                    |
| 91834W-AG-5             | VS Buyer, LLC                             |                          | 4.B FE                                                                                         | 615,096     | 618,151   | 619,697    | 615,372                           | 0                                                   | 182                                             | 0                                                                      | 0                                                   | 0.066             | 0.152                | N/A       | 5,087                               | 25,256                              | 11/04/2025 | 04/12/2031                        | 618,218                    |
| 91838L-AK-6             | VT Topco, Inc.                            |                          | 4.B FE                                                                                         | 661,568     | 668,512   | 658,364    | 656,903                           | (4,693)                                             | 39                                              | 0                                                                      | 0                                                   | 0                 | 0.231                | N/A       | 2,214                               | 4,765                               | 10/29/2025 | 08/09/2030                        | 668,512                    |
| 92639M-AB-3             | Victorias Secret & Co.                    |                          | 3.B FE                                                                                         | 603,970     | 607,357   | 609,130    | 605,622                           | 0                                                   | 716                                             | 0                                                                      | 0                                                   | 3.750             | 3.933                | N/A       | 1,756                               | 54,130                              | 05/29/2024 | 06/30/2028                        | 611,216                    |
| 92841D-AB-7             | Vistra Operations Company LLC             |                          | 3.B FE                                                                                         | 877,835     | 908,925   | 898,272    | 878,955                           | (3,541)                                             | 4,421                                           | 0                                                                      | 0                                                   | 0                 | 0.560                | N/A       | 144                                 | 52,654                              | 03/20/2025 | 03/20/2031                        | 908,925                    |
| 92943E-AG-1             | Boost Newco Borrower, LLC                 |                          | 3.B FE                                                                                         | 161,606     | 163,239   | 163,341    | 162,044                           | 0                                                   | 252                                             | 0                                                                      | 0                                                   | 0.063             | 0.209                | N/A       | 26                                  | 15,450                              | 10/26/2023 | 01/31/2031                        | 163,256                    |
| 92943L-AC-4             | WEC US Holdings Ltd.                      |                          | 4.A FE                                                                                         | 949,819     | 949,819   | 951,073    | 944,121                           | 0                                                   | 552                                             | 0                                                                      | 0                                                   | 0                 | 0.118                | N/A       | 4,697                               | 10,215                              | 11/18/2025 | 01/31/2031                        | 949,819                    |
| 93369P-AM-6             | Wand NewCo 3, Inc.                        |                          | 4.C FE                                                                                         | 1,059,206   | 1,067,448 | 1,068,014  | 1,059,926                         | 0                                                   | 915                                             | 0                                                                      | 0                                                   | 0                 | 0.139                | N/A       | 184                                 | 39,118                              | 05/05/2025 | 01/30/2031                        | 1,067,448                  |
| 94847D-AJ-0             | THE KNOT WORLDWIDE INC.                   |                          | 4.B FE                                                                                         | 814,520     | 818,613   | 681,495    | 681,495                           | (134,861)                                           | 977                                             | 0                                                                      | 0                                                   | 0.081             | 0.216                | N/A       | 170                                 | 60,633                              | 04/29/2025 | 01/31/2028                        | 818,670                    |
| 96350T-AH-3             | White Cap Buyer LLC                       |                          | 4.B FE                                                                                         | 101,239     | 102,021   | 102,412    | 101,296                           | 0                                                   | 61                                              | 0                                                                      | 0                                                   | 0                 | 0.188                | N/A       | 20                                  | 2,302                               | 10/14/2025 | 10/19/2029                        | 102,021                    |
| 98309G-AH-9             | Travel + Leisure Co.                      |                          | 3.C FE                                                                                         | 680,204     | 683,811   | 684,475    | 681,669                           | 0                                                   | 554                                             | 0                                                                      | 0                                                   | 0.057             | 0.137                | N/A       | 2,403                               | 45,791                              | 12/10/2024 | 12/14/2029                        | 683,911                    |
| 98932T-AH-6             | Zelis Payments Buyer, Inc.                |                          | 4.B FE                                                                                         | 496,241     | 496,241   | 491,899    | 491,899                           | (4,342)                                             | 0                                               | 0                                                                      | 0                                                   | 0                 | 0                    | N/A       | 96                                  | 21,802                              | 05/19/2025 | 11/26/2031                        | 496,241                    |
| C0102M-AS-4             | Air Canada                                |                          | 2.C FE                                                                                         | 503,742     | 505,005   | 507,530    | 504,057                           | 0                                                   | 188                                             | 0                                                                      | 0                                                   | 0                 | 0.035                | N/A       | 80                                  | 32,719                              | 03/14/2024 | 04/30/2031                        | 505,005                    |

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

| 1                    | 2                                                                 | 3                     | 4                                                                         | 5           | 6           | 7           | 8                              | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                            | Interest       |                   |           |                               |                               | Dates      |                             | 20                      |
|----------------------|-------------------------------------------------------------------|-----------------------|---------------------------------------------------------------------------|-------------|-------------|-------------|--------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------------|-------------------|-----------|-------------------------------|-------------------------------|------------|-----------------------------|-------------------------|
|                      |                                                                   |                       |                                                                           |             |             |             |                                | 9                                          | 10                                        | 11                                                        | 12                                         | 13             | 14                | 15        | 16                            | 17                            | 18         | 19                          |                         |
| CUSIP Identification | Description                                                       | Restricted Asset Code | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Par Value   | Fair Value  | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired   | Stated Contractual Maturity | Payment Due at Maturity |
| C4900A-AP-2          | Jones DesLauriers Insurance Management I                          |                       | 4.C FE                                                                    | 279,300     | 280,000     | 280,000     | 279,300                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0              | 0.037             | N/A       | 0                             | 0                             | 12/09/2025 | 12/02/2032                  | 280,000                 |
| C6901L-AM-9          | 1011778 B.C. Unlimited Liability Company                          |                       | 3.A FE                                                                    | 877,014     | 879,648     | 879,920     | 877,782                        | 1,243                                      | 495                                       | 0                                                         | 0                                          | 0.071          | 0.117             | N/A       | 134                           | 52,117                        | 01/10/2025 | 09/23/2030                  | 879,807                 |
| C6907U-AB-7          | Ontario Gaming GTA LP                                             |                       | 4.C FE                                                                    | 741,763     | 751,157     | 693,611     | 693,611                        | (49,266)                                   | 1,115                                     | 0                                                         | 0                                          | 0.096          | 0.340             | N/A       | 16,031                        | 20,855                        | 07/29/2025 | 08/01/2030                  | 751,342                 |
| C8000C-AP-8          | Clarios Global LP                                                 |                       | 3.C FE                                                                    | 640,591     | 641,393     | 643,798     | 640,695                        | 0                                          | 106                                       | 0                                                         | 0                                          | 0              | 0.018             | N/A       | 115                           | 41,094                        | 01/14/2025 | 01/14/2032                  | 641,393                 |
| C9600D-AD-5          | VetStrategy Canada Holdings Inc.                                  |                       | 4.C FE                                                                    | 139,174     | 139,174     | 139,835     | 139,174                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0              | 0                 | N/A       | 29                            | 9,258                         | 01/17/2025 | 12/12/2028                  | 139,174                 |
| F4079P-AA-4          | Financiere Mendel                                                 |                       | 5.B                                                                       | 354,081     | 357,657     | 359,295     | 355,150                        | 0                                          | 545                                       | 0                                                         | 0                                          | 0.071          | 0.217             | N/A       | 3,275                         | 26,354                        | 10/26/2023 | 11/08/2030                  | 357,700                 |
| F5000A-AC-4          | Holding Socotec                                                   |                       | 4.B FE                                                                    | 115,201     | 115,490     | 116,019     | 115,264                        | 0                                          | 65                                        | 0                                                         | 0                                          | 0.076          | 0.113             | N/A       | 0                             | 10,008                        | 11/22/2024 | 06/02/2031                  | 115,497                 |
| F7000Q-AC-5          | Opal U.S. LLC                                                     |                       | 4.A FE                                                                    | 283,221     | 284,288     | 285,797     | 283,283                        | 0                                          | 64                                        | 0                                                         | 0                                          | 0.069          | 0.126             | N/A       | 106                           | 10,188                        | 04/28/2025 | 04/28/2032                  | 284,337                 |
| G1738K-AB-1          | Buzz Finco L.L.C.                                                 |                       | 4.A FE                                                                    | 599,713     | 601,216     | 580,672     | 580,672                        | (19,585)                                   | 554                                       | 0                                                         | 0                                          | 0              | 0.149             | N/A       | 111                           | 26,135                        | 05/14/2025 | 01/29/2027                  | 601,216                 |
| G3679Y-AM-4          | Froneri International Ltd                                         |                       | 3.C FE                                                                    | 1,089,003   | 1,091,732   | 1,091,318   | 1,089,096                      | 0                                          | 93                                        | 0                                                         | 0                                          | 0              | 0.037             | N/A       | 16,398                        | 0                             | 10/07/2025 | 09/30/2032                  | 0                       |
| G5112T-AB-9          | JetBlue Airways Corporation                                       |                       | 4.A FE                                                                    | 989,975     | 989,975     | 945,921     | 945,921                        | (44,054)                                   | 0                                         | 0                                                         | 0                                          | 0              | 0                 | N/A       | 2,090                         | 68,770                        | 02/21/2025 | 08/27/2029                  | 989,975                 |
| G7739P-AM-2          | Coral-US Co-Borrower LLC                                          |                       | 3.C FE                                                                    | 317,600     | 320,000     | 316,720     | 316,720                        | (1,596)                                    | 444                                       | 0                                                         | 0                                          | 0              | 0.140             | N/A       | 1,037                         | 23,880                        | 10/04/2023 | 10/15/2029                  | 320,000                 |
| G7739P-AN-0          | CORAL-US CO-BORROWER LLC                                          |                       | 3.C FE                                                                    | 497,500     | 500,000     | 490,250     | 490,250                        | (7,557)                                    | 307                                       | 0                                                         | 0                                          | 0              | 0.072             | N/A       | 7,751                         | 24,411                        | 01/28/2025 | 01/28/2032                  | 500,000                 |
| G9368P-BH-6          | Virgin Media Bristol LLC                                          |                       | 4.A FE                                                                    | 474,210     | 479,000     | 473,937     | 473,937                        | (360)                                      | 623                                       | 0                                                         | 0                                          | 8.311          | 5.707             | N/A       | 7,319                         | 36,656                        | 09/20/2023 | 03/31/2031                  | 479,000                 |
| L2000A-AF-7          | Camelot U.S. Acquisition LLC                                      |                       | 3.C FE                                                                    | 874,519     | 885,000     | 872,203     | 870,244                        | (5,330)                                    | 1,054                                     | 0                                                         | 0                                          | 0              | 0.210             | N/A       | 159                           | 30,632                        | 09/18/2025 | 01/31/2031                  | 885,000                 |
| L6124K-AC-4          | Luxembourg Investment Company 428 S.a r.                          |                       | 5.B                                                                       | 0           | 1,199,442   | 0           | 0                              | 0                                          | 0                                         | 0                                                         | 0                                          | 5.500          | 8.823             | N/A       | 0                             | 0                             | 02/05/2024 | 01/03/2029                  | 16,859                  |
| L6526B-AG-9          | Motion Finco, LLC                                                 |                       | 4.C FE                                                                    | 831,448     | 858,556     | 760,363     | 760,363                        | (83,802)                                   | 3,096                                     | 0                                                         | 0                                          | 0.086          | 0.633             | N/A       | 171                           | 60,910                        | 03/26/2025 | 11/12/2029                  | 858,745                 |
| L7000H-AJ-3          | Loire Finco Luxembourg S.a r.l.                                   |                       | 4.C FE                                                                    | 289,354     | 290,808     | 290,372     | 289,551                        | 0                                          | 207                                       | 0                                                         | 0                                          | 0              | 0.106             | N/A       | 27                            | 15,838                        | 03/12/2025 | 01/31/2030                  | 290,808                 |
| L8038J-AB-0          | Heubach Holdings USA LLC                                          |                       | 5.B                                                                       | 10,219      | 92,904      | 11,148      | 10,219                         | 14,254                                     | 0                                         | 82,685                                                    | 0                                          | 0.156          | 56.548            | N/A       | 0                             | 16,087                        | 03/15/2024 | 01/03/2029                  | 0                       |
| L8126P-AC-7          | Saphilux S.a.r.L.                                                 |                       | 4.B FE                                                                    | 490,001     | 497,463     | 500,264     | 493,573                        | 0                                          | 1,578                                     | 0                                                         | 0                                          | 0.030          | 0.339             | N/A       | 3,162                         | 38,936                        | 07/20/2023 | 07/18/2028                  | 497,475                 |
| L8869U-AC-7          | Summer (BC) Bidco B LLC                                           |                       | 4.C FE                                                                    | 381,500     | 391,419     | 363,531     | 363,531                        | (22,319)                                   | 1,816                                     | 0                                                         | 0                                          | 0.104          | 0.568             | N/A       | 97                            | 35,171                        | 02/07/2025 | 02/12/2029                  | 391,523                 |
| L9019G-AC-5          | Team.Blue Finco SARL                                              |                       | 4.B FE                                                                    | 321,758     | 323,375     | 324,992     | 321,857                        | 0                                          | 106                                       | 0                                                         | 0                                          | 0              | 0.072             | N/A       | 6,070                         | 4,175                         | 07/02/2025 | 07/02/2032                  | 323,375                 |
| L9635L-AG-9          | Venga Finance S.A.R.L                                             |                       | 4.B FE                                                                    | 827,318     | 837,693     | 838,950     | 830,411                        | 0                                          | 2,240                                     | 0                                                         | 0                                          | 0.081          | 0.332             | N/A       | 6,213                         | 73,860                        | 06/20/2024 | 06/28/2029                  | 837,752                 |
| LX2530-61-1          | Datatel 11/24 TL 2L                                               |                       | 5.B FE                                                                    | 865,830     | 868,000     | 873,694     | 866,137                        | 0                                          | 271                                       | 0                                                         | 0                                          | 0              | 0.031             | N/A       | 204                           | 79,204                        | 11/14/2024 | 11/15/2032                  | 868,000                 |
| N2820E-AN-8          | EG FINCO LIMITED                                                  |                       | 4.C FE                                                                    | 598,915     | 611,007     | 612,791     | 605,989                        | 0                                          | 1,413                                     | 0                                                         | 0                                          | 0.078          | 0.474             | N/A       | 4,236                         | 4,721                         | 06/22/2023 | 02/07/2028                  | 611,129                 |
| N3313E-AG-5          | Flutter Financing B.V.                                            |                       | 2.C FE                                                                    | 618,357     | 618,821     | 617,788     | 618,481                        | 0                                          | 73                                        | 0                                                         | 0                                          | 0.061          | 0.073             | N/A       | 93                            | 38,177                        | 01/16/2025 | 11/30/2030                  | 618,885                 |
| N3313E-AJ-9          | Flutter Entertainment PLC                                         |                       | 2.C FE                                                                    | 183,269     | 184,075     | 184,075     | 183,331                        | 0                                          | 66                                        | 0                                                         | 0                                          | 0              | 0.063             | N/A       | 29                            | 5,878                         | 07/24/2025 | 06/04/2032                  | 184,075                 |
| N6872N-AM-8          | Peer Holding III B.V.                                             |                       | 3.A FE                                                                    | 285,813     | 285,813     | 286,885     | 285,813                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0              | 0                 | N/A       | 49                            | 14,517                        | 03/06/2025 | 10/28/2030                  | 285,813                 |
| N6872N-AN-6          | Peer Holding III B.V.                                             |                       | 3.A FE                                                                    | 384,110     | 383,150     | 384,506     | 383,995                        | 0                                          | (122)                                     | 0                                                         | 0                                          | 0              | -0.040            | N/A       | 66                            | 16,534                        | 03/06/2025 | 07/01/2031                  | 383,150                 |
| N6872N-AQ-9          | Peer Holding III B.V.                                             |                       | 3.A FE                                                                    | 49,000      | 49,000      | 49,041      | 49,000                         | 0                                          | 0                                         | 0                                                         | 0                                          | 0              | 0                 | N/A       | 8                             | 472                           | 09/25/2025 | 09/25/2032                  | 49,000                  |
| N8137F-AE-0          | Hunter Douglas Inc.                                               |                       | 4.B FE                                                                    | 978,155     | 983,070     | 986,757     | 978,812                        | 0                                          | 703                                       | 0                                                         | 0                                          | 0              | 0.072             | N/A       | 182                           | 69,009                        | 01/14/2025 | 01/06/2032                  | 983,070                 |
| N8232N-AL-1          | Nouryon Finance B.V.                                              |                       | 4.A FE                                                                    | 121,882     | 121,578     | 121,477     | 121,477                        | (383)                                      | (22)                                      | 0                                                         | 0                                          | 0              | -0.103            | N/A       | 1,497                         | 214                           | 09/26/2025 | 04/03/2028                  | 121,578                 |
| N8232N-AM-9          | Nouryon Finance B.V.                                              |                       | 4.A FE                                                                    | 185,928     | 185,928     | 185,754     | 185,754                        | (175)                                      | 0                                         | 0                                                         | 0                                          | 0              | 0                 | N/A       | 2,929                         | 13,359                        | 10/04/2024 | 04/03/2028                  | 185,928                 |
| N9000D-AK-3          | Sunrise Financing Partnership                                     |                       | 3.C FE                                                                    | 287,280     | 288,000     | 288,832     | 287,367                        | 0                                          | 87                                        | 0                                                         | 0                                          | 0              | 0.036             | N/A       | 11,122                        | 7,663                         | 01/31/2025 | 02/29/2032                  | 288,000                 |
| 0209999999           | – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated) |                       |                                                                           | 156,891,363 | 160,752,095 | 155,138,432 | 154,288,684                    | (2,392,574)                                | 392,987                                   | 347,000                                                   | 0                                          | XXX            | XXX               | XXX       | 548,489                       | 8,205,581                     | XXX        | XXX                         | 153,449,826             |
| 0489999999           | – Total – Issuer Credit Obligations (Unaffiliated)                |                       |                                                                           | 736,734,416 | 773,612,011 | 741,491,079 | 746,130,052                    | (2,392,574)                                | 4,322,933                                 | 347,000                                                   | 0                                          | XXX            | XXX               | XXX       | 6,197,217                     | 26,088,292                    | XXX        | XXX                         | 654,644,674             |
| 0509999999           | – Total – Issuer Credit Obligations                               |                       |                                                                           | 736,734,416 | 773,612,011 | 741,491,079 | 746,130,052                    | (2,392,574)                                | 4,322,933                                 | 347,000                                                   | 0                                          | XXX            | XXX               | XXX       | 6,197,217                     | 26,088,292                    | XXX        | XXX                         | 654,644,674             |

|    |             |                                                                     |                 |                 |                 |                 |                  |                 |  |
|----|-------------|---------------------------------------------------------------------|-----------------|-----------------|-----------------|-----------------|------------------|-----------------|--|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |                 |                 |                 |                 |                  |                 |  |
|    | 1A          | 1A \$26,013,857                                                     | 1B \$35,967,601 | 1C \$58,467,377 | 1D \$55,778,313 | 1E \$93,463,681 | 1F \$109,550,194 | 1G \$97,184,767 |  |
|    | 1B          | 2A \$78,778,905                                                     | 2B \$24,900,843 | 2C \$13,529,844 |                 |                 |                  |                 |  |
|    | 1C          | 3A \$5,034,230                                                      | 3B \$9,105,670  | 3C \$15,655,109 |                 |                 |                  |                 |  |
|    | 1D          | 4A \$23,811,539                                                     | 4B \$42,220,704 | 4C \$36,712,340 |                 |                 |                  |                 |  |
|    | 1E          | 5A \$5,098,218                                                      | 5B \$14,773,591 | 5C \$81,026     |                 |                 |                  |                 |  |
|    | 1F          | 6 \$2,245                                                           |                 |                 |                 |                 |                  |                 |  |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

| 1                                                                                                                                                                             | 2                        | 3                           | 4                                                                                              | 5           | 6          | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         | 21                                  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------|------------------------------------------------------------------------------------------------|-------------|------------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|-------------------------------------|
|                                                                                                                                                                               |                          |                             |                                                                                                |             |            |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |                                     |
|                                                                                                                                                                               |                          |                             |                                                                                                |             |            |            |                                   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |                            |                                     |
| CUSIP<br>Identification                                                                                                                                                       | Description              | Restricted<br>Asset<br>Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value  | Fair Value | Book / Adjusted<br>Carrying Value |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   | Payment Due at<br>Maturity | Origination<br>Balloon<br>Payment % |
| Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)                   |                          |                             |                                                                                                |             |            |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 36179T-4P-7                                                                                                                                                                   | G2 MA5330 - RMBS         |                             | 1.A                                                                                            | 584,819     | 578,068    | 553,843    | 584,137                           | 0                                                   | (498)                                           | 0                                                                      | 0                                                   | 4.000             | 3.789                | MON       | 1,927                               | 23,123                              | 08/26/2022 | 07/20/2048                        | 307                        | XXX                                 |
| 36179T-4Q-5                                                                                                                                                                   | G2 MA5331 - RMBS         |                             | 1.A                                                                                            | 36,926      | 35,800     | 36,874     | 36,800                            | 0                                                   | (33)                                            | 0                                                                      | 0                                                   | 4.500             | 4.043                | MON       | 135                                 | 1,621                               | 08/26/2022 | 07/20/2048                        | 21                         | XXX                                 |
| 36179T-Z4-0                                                                                                                                                                   | G2 MA5263 - RMBS         |                             | 1.A                                                                                            | 246,529     | 250,901    | 233,155    | 246,869                           | 0                                                   | 167                                             | 0                                                                      | 0                                                   | 3.500             | 3.808                | MON       | 732                                 | 8,782                               | 08/26/2022 | 06/20/2048                        | 131                        | XXX                                 |
| 3618N5-EW-5                                                                                                                                                                   | G2 MB0148 - RMBS         |                             | 1.A                                                                                            | 2,797,465   | 2,766,237  | 2,819,660  | 2,791,084                         | 0                                                   | (6,381)                                         | 0                                                                      | 0                                                   | 6.000             | 5.536                | MON       | 13,831                              | 138,312                             | 02/14/2025 | 01/20/2055                        | 0                          | XXX                                 |
| 1019999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)      |                          |                             |                                                                                                | 3,665,739   | 3,631,234  | 3,642,457  | 3,658,965                         | 0                                                   | (6,744)                                         | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 16,625                              | 171,837                             | XXX        | XXX                               | 459                        | XXX                                 |
| Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) |                          |                             |                                                                                                |             |            |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 3131XT-PS-3                                                                                                                                                                   | FH ZM0433 - RMBS         |                             | 1.A                                                                                            | 697,393     | 719,688    | 684,991    | 698,245                           | 0                                                   | (143)                                           | 0                                                                      | 0                                                   | 3.500             | 4.093                | MON       | 2,099                               | 25,189                              | 08/26/2022 | 11/01/2045                        | 714                        | XXX                                 |
| 3131XY-NZ-8                                                                                                                                                                   | FH ZM4908 - RMBS         |                             | 1.A                                                                                            | 311,859     | 319,738    | 301,161    | 312,818                           | 0                                                   | 365                                             | 0                                                                      | 0                                                   | 3.500             | 3.897                | MON       | 933                                 | 11,191                              | 08/26/2022 | 11/01/2047                        | 220                        | XXX                                 |
| 3131Y1-Q2-9                                                                                                                                                                   | FH ZM6773 - RMBS         |                             | 1.A                                                                                            | 128,439     | 129,199    | 124,038    | 128,487                           | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 4.000             | 4.086                | MON       | 431                                 | 5,168                               | 08/26/2022 | 06/01/2048                        | 121                        | XXX                                 |
| 3131Y1-RN-2                                                                                                                                                                   | FH ZM6793 - RMBS         |                             | 1.A                                                                                            | 143,492     | 141,615    | 140,609    | 142,868                           | 0                                                   | (181)                                           | 0                                                                      | 0                                                   | 4.500             | 4.311                | MON       | 531                                 | 6,373                               | 08/26/2022 | 06/01/2048                        | 80                         | XXX                                 |
| 3131Y9-VF-7                                                                                                                                                                   | FH ZN3314 - RMBS         |                             | 1.A                                                                                            | 100,025     | 99,815     | 96,434     | 99,996                            | 0                                                   | (15)                                            | 0                                                                      | 0                                                   | 4.000             | 3.943                | MON       | 333                                 | 3,993                               | 08/26/2022 | 02/01/2049                        | 50                         | XXX                                 |
| 31329K-X2-5                                                                                                                                                                   | FH ZA2497 - RMBS         |                             | 1.A                                                                                            | 400,289     | 412,987    | 384,870    | 403,110                           | 0                                                   | 1,241                                           | 0                                                                      | 0                                                   | 3.000             | 3.664                | MON       | 1,032                               | 12,390                              | 08/26/2022 | 02/01/2038                        | 755                        | XXX                                 |
| 31329K-X9-0                                                                                                                                                                   | FH ZA2504 - RMBS         |                             | 1.A                                                                                            | 589,175     | 607,969    | 566,572    | 593,528                           | 0                                                   | 2,071                                           | 0                                                                      | 0                                                   | 3.000             | 3.649                | MON       | 1,520                               | 18,239                              | 08/26/2022 | 04/01/2038                        | 1,035                      | XXX                                 |
| 31329Q-N6-4                                                                                                                                                                   | FH ZA6713 - RMBS         |                             | 1.A                                                                                            | 270,584     | 278,863    | 260,807    | 271,962                           | 0                                                   | 503                                             | 0                                                                      | 0                                                   | 3.500             | 3.942                | MON       | 813                                 | 9,760                               | 08/26/2022 | 04/01/2049                        | 153                        | XXX                                 |
| 3132A5-E8-4                                                                                                                                                                   | FH ZS4659 - RMBS         |                             | 1.A                                                                                            | 376,393     | 384,794    | 363,493    | 377,309                           | 0                                                   | 279                                             | 0                                                                      | 0                                                   | 3.500             | 3.867                | MON       | 1,122                               | 13,468                              | 08/26/2022 | 04/01/2046                        | 333                        | XXX                                 |
| 3132A8-3S-6                                                                                                                                                                   | FH ZS8009 - RMBS         |                             | 1.A                                                                                            | 146,149     | 149,312    | 145,990    | 146,980                           | 0                                                   | 317                                             | 0                                                                      | 0                                                   | 3.000             | 3.578                | MON       | 373                                 | 4,479                               | 08/26/2022 | 05/01/2033                        | 845                        | XXX                                 |
| 3132CX-NV-0                                                                                                                                                                   | FH SB1304 - RMBS         |                             | 1.A                                                                                            | 2,350,245   | 2,347,311  | 2,377,311  | 2,349,552                         | 0                                                   | (692)                                           | 0                                                                      | 0                                                   | 5.000             | 4.900                | MON       | 9,780                               | 97,805                              | 02/21/2025 | 10/01/2039                        | 1,024                      | XXX                                 |
| 3132D5-4L-3                                                                                                                                                                   | FH SB8027 - RMBS         |                             | 1.A                                                                                            | 491,809     | 479,521    | 465,139    | 493,434                           | 0                                                   | (2,400)                                         | 0                                                                      | 0                                                   | 3.000             | 1.987                | MON       | 1,199                               | 14,386                              | 12/13/2019 | 01/01/2035                        | 1,778                      | XXX                                 |
| 3132D6-J4-3                                                                                                                                                                   | FH SB8383 - RMBS         |                             | 1.A                                                                                            | 2,542,197   | 2,572,342  | 2,574,365  | 2,543,666                         | 0                                                   | 1,469                                           | 0                                                                      | 0                                                   | 4.500             | 4.737                | MON       | 9,646                               | 77,170                              | 04/25/2025 | 05/01/2040                        | 4,268                      | XXX                                 |
| 3132D6-JQ-4                                                                                                                                                                   | FH SB8371 - RMBS         |                             | 1.A                                                                                            | 3,785,240   | 3,779,040  | 3,827,005  | 3,783,470                         | 0                                                   | (1,770)                                         | 0                                                                      | 0                                                   | 5.000             | 4.903                | MON       | 15,746                              | 157,460                             | 02/21/2025 | 03/01/2040                        | 1,404                      | XXX                                 |
| 3132DM-3L-7                                                                                                                                                                   | FH SD0803 - RMBS         |                             | 1.A                                                                                            | 1,008,560   | 1,075,792  | 965,380    | 1,014,326                         | 0                                                   | 2,005                                           | 0                                                                      | 0                                                   | 3.000             | 3.931                | MON       | 2,689                               | 32,274                              | 08/26/2022 | 01/01/2052                        | 582                        | XXX                                 |
| 3132DM-GK-5                                                                                                                                                                   | FH SD0202 - RMBS         |                             | 1.A                                                                                            | 473,048     | 473,881    | 457,876    | 472,974                           | 0                                                   | (34)                                            | 0                                                                      | 0                                                   | 4.000             | 4.017                | MON       | 1,580                               | 18,955                              | 08/26/2022 | 01/01/2050                        | 211                        | XXX                                 |
| 3132DM-NS-0                                                                                                                                                                   | FH SD0401 - RMBS         |                             | 1.A                                                                                            | 172,732     | 189,381    | 163,795    | 175,060                           | 0                                                   | 539                                             | 0                                                                      | 0                                                   | 2.500             | 3.707                | MON       | 395                                 | 4,735                               | 08/26/2022 | 07/01/2050                        | 170                        | XXX                                 |
| 3132DN-JY-0                                                                                                                                                                   | FH SD1179 - RMBS         |                             | 1.A                                                                                            | 6,640,621   | 7,185,118  | 6,456,805  | 6,704,848                         | 0                                                   | 23,573                                          | 0                                                                      | 0                                                   | 3.000             | 4.013                | MON       | 17,963                              | 215,554                             | 06/22/2022 | 06/01/2052                        | 5,678                      | XXX                                 |
| 3132DN-Q9-7                                                                                                                                                                   | FH SD1380 - RMBS         |                             | 1.A                                                                                            | 3,839,711   | 3,872,690  | 3,817,992  | 3,840,456                         | 0                                                   | 709                                             | 0                                                                      | 0                                                   | 4.500             | 4.632                | MON       | 14,523                              | 174,271                             | 09/05/2024 | 08/01/2052                        | 2,189                      | XXX                                 |
| 3132DP-GF-9                                                                                                                                                                   | FH SD1998 - RMBS         |                             | 1.A                                                                                            | 14,216,318  | 14,071,209 | 14,202,901 | 14,192,269                        | 0                                                   | (11,633)                                        | 0                                                                      | 0                                                   | 5.000             | 4.824                | MON       | 58,630                              | 703,560                             | 12/01/2023 | 12/01/2052                        | 4,512                      | XXX                                 |
| 3132DV-7B-5                                                                                                                                                                   | FH SD8090 - RMBS         |                             | 1.A                                                                                            | 382,283     | 436,408    | 357,015    | 388,143                           | 0                                                   | 1,241                                           | 0                                                                      | 0                                                   | 2.000             | 3.620                | MON       | 727                                 | 8,728                               | 08/26/2022 | 09/01/2050                        | 504                        | XXX                                 |
| 3132E0-D2-5                                                                                                                                                                   | FH SD3721 - RMBS         |                             | 1.A                                                                                            | 1,662,384   | 1,646,180  | 1,660,577  | 1,662,392                         | 0                                                   | 7                                               | 0                                                                      | 0                                                   | 5.000             | 4.809                | MON       | 6,859                               | 0                                   | 12/03/2025 | 07/01/2053                        | 616                        | XXX                                 |
| 31339S-PS-8                                                                                                                                                                   | FH QA3133 - RMBS         |                             | 1.A                                                                                            | 33,225      | 34,111     | 32,009     | 33,317                            | 0                                                   | 39                                              | 0                                                                      | 0                                                   | 3.500             | 3.912                | MON       | 99                                  | 1,194                               | 08/26/2022 | 09/01/2049                        | 18                         | XXX                                 |
| 31339S-VL-6                                                                                                                                                                   | FH QA3319 - RMBS         |                             | 1.A                                                                                            | 446,672     | 459,161    | 431,312    | 447,427                           | 0                                                   | 76                                              | 0                                                                      | 0                                                   | 3.500             | 3.958                | MON       | 1,339                               | 16,071                              | 08/26/2022 | 10/01/2049                        | 252                        | XXX                                 |
| 3133A8-6M-4                                                                                                                                                                   | FH QB2676 - RMBS         |                             | 1.A                                                                                            | 269,881     | 308,171    | 252,246    | 274,051                           | 0                                                   | 1,327                                           | 0                                                                      | 0                                                   | 2.000             | 3.628                | MON       | 514                                 | 6,163                               | 08/26/2022 | 09/01/2050                        | 340                        | XXX                                 |
| 3133AS-YJ-6                                                                                                                                                                   | FH QC7913 - RMBS         |                             | 1.A                                                                                            | 652,465     | 721,201    | 613,336    | 659,364                           | 0                                                   | 1,723                                           | 0                                                                      | 0                                                   | 2.500             | 3.778                | MON       | 1,503                               | 18,030                              | 08/26/2022 | 09/01/2051                        | 595                        | XXX                                 |
| 3133BF-KV-1                                                                                                                                                                   | FH QE5708 - RMBS         |                             | 1.A                                                                                            | 8,009,975   | 8,564,671  | 8,169,653  | 8,073,484                         | 0                                                   | 16,003                                          | 0                                                                      | 0                                                   | 4.000             | 4.975                | MON       | 28,549                              | 342,587                             | 09/29/2022 | 07/01/2052                        | 5,087                      | XXX                                 |
| 3133KG-PY-8                                                                                                                                                                   | FH RA1339 - RMBS         |                             | 1.A                                                                                            | 948,713     | 915,525    | 826,938    | 962,106                           | 0                                                   | (3,796)                                         | 0                                                                      | 0                                                   | 3.000             | 2.174                | MON       | 2,289                               | 27,466                              | 02/10/2020 | 09/01/2049                        | 666                        | XXX                                 |
| 3133KH-5H-5                                                                                                                                                                   | FH RA2648 - RMBS         |                             | 1.A                                                                                            | 3,054,722   | 3,224,112  | 2,788,192  | 3,068,515                         | 0                                                   | 3,210                                           | 0                                                                      | 0                                                   | 2.500             | 3.234                | MON       | 6,717                               | 80,603                              | 08/26/2022 | 06/01/2050                        | 2,838                      | XXX                                 |
| 3133KQ-N6-9                                                                                                                                                                   | FH RA8513 - RMBS         |                             | 1.A                                                                                            | 1,204,334   | 1,203,770  | 1,207,200  | 1,203,794                         | 0                                                   | (283)                                           | 0                                                                      | 0                                                   | 5.000             | 4.989                | MON       | 5,016                               | 60,188                              | 02/07/2023 | 02/01/2053                        | 428                        | XXX                                 |
| 3133KY-U9-8                                                                                                                                                                   | FH RB5108 - RMBS         |                             | 1.A                                                                                            | 287,879     | 323,923    | 281,740    | 294,744                           | 0                                                   | 2,210                                           | 0                                                                      | 0                                                   | 2.000             | 3.906                | MON       | 540                                 | 6,478                               | 08/26/2022 | 04/01/2041                        | 671                        | XXX                                 |
| 3133KY-UZ-0                                                                                                                                                                   | FH RB5100 - RMBS         |                             | 1.A                                                                                            | 4,087,943   | 4,599,591  | 4,000,629  | 4,184,581                         | 0                                                   | 31,182                                          | 0                                                                      | 0                                                   | 2.000             | 3.929                | MON       | 7,666                               | 91,992                              | 08/26/2022 | 02/01/2041                        | 9,857                      | XXX                                 |
| 3133KY-VF-3                                                                                                                                                                   | FH RB5114 - RMBS         |                             | 1.A                                                                                            | 739,164     | 831,752    | 723,436    | 756,656                           | 0                                                   | 5,480                                           | 0                                                                      | 0                                                   | 2.000             | 3.891                | MON       | 1,386                               | 16,635                              | 08/26/2022 | 06/01/2041                        | 1,705                      | XXX                                 |
| 3133KY-VY-2                                                                                                                                                                   | FH RB5131 - RMBS         |                             | 1.A                                                                                            | 371,563     | 417,390    | 363,034    | 379,717                           | 0                                                   | 2,609                                           | 0                                                                      | 0                                                   | 2.000             | 3.858                | MON       | 696                                 | 8,348                               | 08/26/2022 | 10/01/2041                        | 811                        | XXX                                 |
| 3133L8-ED-3                                                                                                                                                                   | FH RC1932 - RMBS         |                             | 1.A                                                                                            | 307,443     | 329,133    | 305,532    | 312,467                           | 0                                                   | 1,652                                           | 0                                                                      | 0                                                   | 2.000             | 3.339                | MON       | 549                                 | 6,583                               | 08/26/2022 | 04/01/2036                        | 1,414                      | XXX                                 |
| 3136AM-NZ-8                                                                                                                                                                   | FNR 2015-3 PC - CMO/RMBS |                             | 1.A                                                                                            | 213,285     | 218,700    | 211,735    | 213,764                           | 0                                                   | (78)                                            | 0                                                                      | 0                                                   | 3.500             | 4.033                | MON       | 638                                 | 7,655                               | 08/26/2022 | 09/25/2044                        | 1,010                      | XXX                                 |
| 3138EP-G8-1                                                                                                                                                                   | FN AL6522 - RMBS         |                             | 1.A                                                                                            | 641,033     | 648,403    | 618,660    | 641,725                           | 0                                                   | 211                                             | 0                                                                      | 0                                                   | 3.500             | 3.691                | MON       | 1,891                               | 22,694                              | 08/26/2022 | 03/01/2045                        | 733                        | XXX                                 |
| 3138YE-5V-5                                                                                                                                                                   | FN AY1759 - RMBS         |                             | 1.A                                                                                            | 230,356     | 235,128    | 222,468    | 230,997                           | 0                                                   | (78)                                            | 0                                                                      | 0                                                   | 3.500             | 3.854                | MON       | 686                                 | 8,229                               | 08/26/2022 | 02/01/2045                        | 307                        | XXX                                 |
| 3140E8-LU-0                                                                                                                                                                   | FN BA3938 - RMBS         |                             | 1.A                                                                                            | 69,586      | 71,763     | 68,763     | 69,763                            | 0                                                   | (31)                                            | 0                                                                      | 0                                                   | 3.500             | 4.036                | MON       | 209                                 | 2,512                               | 08/26/2022 | 01/01/2046                        | 60                         | XXX                                 |
| 3140E8-PK-8                                                                                                                                                                   | FN BA4025 - RMBS         |                             | 1.A                                                                                            | 215,563     | 218,638    | 207,201    | 215,998                           | 0                                                   | 69                                              | 0                                                                      | 0                                                   | 3.500             | 3.723                | MON       | 638                                 | 7,652                               | 08/26/2022 | 03/01/2046                        | 214                        | XXX                                 |
| 3140FE-Z2-3                                                                                                                                                                   | FN BD7060 - RMBS         |                             | 1.A                                                                                            | 144,989     | 146,810    | 141,886    | 145,108                           | 0                                                   | 126                                             | 0                                                                      | 0                                                   | 4.000             | 4.236                | MON       | 489                                 | 5,872                               | 08/26/2022 | 03/01/2047                        | 63                         | XXX                                 |
| 3140FU-TB-4                                                                                                                                                                   | FN BE8645 - RMBS         |                             | 1.A                                                                                            | 599,674     | 600,518    | 580,723    | 599,504                           | 0                                                   | (94)                                            | 0                                                                      | 0                                                   | 4.000             | 4.011                | MON       | 2,002                               | 24,021                              | 08/26/2022 | 05/01/2047                        | 217                        | XXX                                 |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

| 1           | 2                | 3 | 4   | 5          | 6          | 7          | 8          | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         | 21                                  |
|-------------|------------------|---|-----|------------|------------|------------|------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|-------------------------------------|
|             |                  |   |     |            |            |            |            | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |                                     |
|             |                  |   |     |            |            |            |            | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity | Origination<br>Balloon<br>Payment % |
| 3140GV-DB-8 | FN BH6397 - RMBS |   | 1.A | 375,672    | 376,198    | 363,145    | 375,588    | 0                                                   | (16)                                            | 0                                                                      | 0                                                   | 4.000             | 4.009                | MON       | 1,254                               | 15,048                              | 08/26/2022 | 11/01/2047                        | 136                        | XXX                                 |
| 3140GY-GZ-6 | FN BH9215 - RMBS |   | 1.A | 1,167,123  | 1,196,587  | 1,127,092  | 1,170,805  | 0                                                   | 1,525                                           | 0                                                                      | 0                                                   | 3.500             | 3.896                | MON       | 3,490                               | 41,881                              | 08/26/2022 | 01/01/2048                        | 798                        | XXX                                 |
| 3140HJ-X2-2 | FN BK5196 - RMBS |   | 1.A | 33,194     | 33,476     | 33,122     | 33,239     | 0                                                   | 31                                              | 0                                                                      | 0                                                   | 3.500             | 3.709                | MON       | 98                                  | 1,172                               | 08/26/2022 | 07/01/2033                        | 152                        | XXX                                 |
| 3140HK-ZB-7 | FN BK6137 - RMBS |   | 1.A | 47,337     | 47,187     | 46,697     | 47,344     | 0                                                   | (30)                                            | 0                                                                      | 0                                                   | 4.500             | 4.417                | MON       | 177                                 | 2,123                               | 08/26/2022 | 07/01/2048                        | 28                         | XXX                                 |
| 3140J7-TY-1 | FN BM3266 - RMBS |   | 1.A | 142,946    | 144,446    | 143,567    | 143,663    | 0                                                   | 237                                             | 0                                                                      | 0                                                   | 3.000             | 3.481                | MON       | 361                                 | 4,333                               | 08/26/2022 | 01/01/2028                        | 5,945                      | XXX                                 |
| 3140J7-W7-6 | FN BM3369 - RMBS |   | 1.A | 224,153    | 224,471    | 217,076    | 224,118    | 0                                                   | (9)                                             | 0                                                                      | 0                                                   | 4.000             | 4.008                | MON       | 748                                 | 8,979                               | 08/26/2022 | 01/01/2048                        | 79                         | XXX                                 |
| 3140JA-CW-6 | FN BM5484 - RMBS |   | 1.A | 79,496     | 79,596     | 76,974     | 79,477     | 0                                                   | (11)                                            | 0                                                                      | 0                                                   | 4.000             | 4.006                | MON       | 265                                 | 3,184                               | 08/26/2022 | 03/01/2049                        | 27                         | XXX                                 |
| 3140JH-JW-4 | FN BN1176 - RMBS |   | 1.A | 650,042    | 639,743    | 625,322    | 658,197    | 0                                                   | (1,585)                                         | 0                                                                      | 0                                                   | 4.500             | 3.931                | MON       | 2,399                               | 28,788                              | 08/26/2022 | 11/01/2048                        | 362                        | XXX                                 |
| 3140KG-R7-0 | FN BP8609 - RMBS |   | 1.A | 2,160,659  | 2,371,479  | 2,027,037  | 2,183,145  | 0                                                   | 6,233                                           | 0                                                                      | 0                                                   | 2.500             | 3.784                | MON       | 4,941                               | 59,287                              | 08/26/2022 | 06/01/2050                        | 2,218                      | XXX                                 |
| 3140KL-JF-0 | FN BQ1161 - RMBS |   | 1.A | 6,080,127  | 6,574,640  | 5,614,778  | 6,123,797  | 0                                                   | 12,691                                          | 0                                                                      | 0                                                   | 2.500             | 3.562                | MON       | 13,697                              | 164,366                             | 08/26/2022 | 08/01/2050                        | 5,596                      | XXX                                 |
| 3140KQ-A6-8 | FN BQ4528 - RMBS |   | 1.A | 124,958    | 137,779    | 125,077    | 127,812    | 0                                                   | 854                                             | 0                                                                      | 0                                                   | 1.500             | 3.416                | MON       | 172                                 | 2,067                               | 08/26/2022 | 02/01/2036                        | 704                        | XXX                                 |
| 3140LX-CA-1 | FN BT8164 - RMBS |   | 1.A | 7,815,120  | 8,206,197  | 7,653,744  | 7,868,559  | 0                                                   | 16,911                                          | 0                                                                      | 0                                                   | 3.500             | 4.142                | MON       | 23,935                              | 287,217                             | 09/07/2022 | 06/01/2052                        | 5,658                      | XXX                                 |
| 3140LX-GS-8 | FN BT8308 - RMBS |   | 1.A | 7,255,532  | 7,423,725  | 7,295,813  | 7,271,959  | 0                                                   | 4,880                                           | 0                                                                      | 0                                                   | 4.500             | 4.843                | MON       | 27,839                              | 334,068                             | 12/21/2022 | 08/01/2052                        | 4,158                      | XXX                                 |
| 3140MG-KM-2 | FN BV2999 - RMBS |   | 1.A | 1,469,685  | 1,596,670  | 1,432,322  | 1,483,774  | 0                                                   | 8,048                                           | 0                                                                      | 0                                                   | 3.000             | 4.075                | MON       | 3,992                               | 47,900                              | 06/27/2022 | 04/01/2052                        | 1,252                      | XXX                                 |
| 3140MM-Y2-8 | FN BV7928 - RMBS |   | 1.A | 7,624,929  | 7,796,700  | 7,662,341  | 7,636,200  | 0                                                   | 6,413                                           | 0                                                                      | 0                                                   | 4.500             | 4.844                | MON       | 29,238                              | 350,852                             | 12/21/2022 | 08/01/2052                        | 4,434                      | XXX                                 |
| 3140Q7-SW-8 | FN CA0532 - RMBS |   | 1.A | 361,385    | 368,614    | 347,012    | 361,955    | 0                                                   | 200                                             | 0                                                                      | 0                                                   | 3.500             | 3.827                | MON       | 1,075                               | 12,901                              | 08/26/2022 | 10/01/2047                        | 251                        | XXX                                 |
| 3140Q9-5B-5 | FN CA2641 - RMBS |   | 1.A | 300,351    | 294,779    | 292,942    | 308,624    | 0                                                   | (1,127)                                         | 0                                                                      | 0                                                   | 4.500             | 3.603                | MON       | 1,105                               | 13,265                              | 08/26/2022 | 11/01/2048                        | 165                        | XXX                                 |
| 3140QA-NA-4 | FN CA3084 - RMBS |   | 1.A | 142,705    | 144,753    | 139,276    | 142,899    | 0                                                   | 132                                             | 0                                                                      | 0                                                   | 4.000             | 4.236                | MON       | 483                                 | 5,790                               | 08/26/2022 | 02/01/2049                        | 65                         | XXX                                 |
| 3140QE-S6-0 | FN CA6840 - RMBS |   | 1.A | 595,892    | 634,939    | 595,235    | 604,307    | 0                                                   | 2,993                                           | 0                                                                      | 0                                                   | 2.000             | 3.416                | MON       | 1,058                               | 12,699                              | 08/26/2022 | 09/01/2035                        | 2,919                      | XXX                                 |
| 3140QF-5N-5 | FN CA8052 - RMBS |   | 1.A | 227,459    | 242,831    | 227,106    | 230,961    | 0                                                   | 1,199                                           | 0                                                                      | 0                                                   | 2.000             | 3.381                | MON       | 405                                 | 4,857                               | 08/26/2022 | 12/01/2035                        | 1,017                      | XXX                                 |
| 3140QK-QX-9 | FN CB0469 - RMBS |   | 1.A | 210,672    | 227,797    | 205,570    | 213,933    | 0                                                   | 1,163                                           | 0                                                                      | 0                                                   | 2.500             | 3.859                | MON       | 475                                 | 5,695                               | 08/26/2022 | 05/01/2041                        | 357                        | XXX                                 |
| 3140QN-BZ-4 | FN CB2755 - RMBS |   | 1.A | 6,897,509  | 7,402,994  | 6,640,923  | 6,942,772  | 0                                                   | 15,216                                          | 0                                                                      | 0                                                   | 3.000             | 3.937                | MON       | 18,507                              | 222,090                             | 06/29/2022 | 02/01/2052                        | 5,850                      | XXX                                 |
| 3140QN-W9-9 | FN CB3371 - RMBS |   | 1.A | 10,902,855 | 11,141,785 | 10,399,290 | 10,922,928 | 0                                                   | 6,255                                           | 0                                                                      | 0                                                   | 3.500             | 3.795                | MON       | 32,497                              | 389,962                             | 08/26/2022 | 04/01/2052                        | 7,550                      | XXX                                 |
| 3140QP-2F-3 | FN CB4373 - RMBS |   | 1.A | 15,777,130 | 16,110,488 | 15,459,773 | 15,807,386 | 0                                                   | 10,777                                          | 0                                                                      | 0                                                   | 4.000             | 4.300                | MON       | 53,702                              | 644,420                             | 09/06/2022 | 08/01/2052                        | 9,362                      | XXX                                 |
| 3140QP-SS-7 | FN CB4128 - RMBS |   | 1.A | 1,381,194  | 1,426,439  | 1,406,669  | 1,383,695  | 0                                                   | 1,350                                           | 0                                                                      | 0                                                   | 4.500             | 5.011                | MON       | 5,349                               | 64,190                              | 09/22/2022 | 07/01/2052                        | 792                        | XXX                                 |
| 3140QQ-UK-9 | FN CB5085 - RMBS |   | 1.A | 3,884,697  | 3,927,036  | 3,964,825  | 3,888,674  | 0                                                   | 1,485                                           | 0                                                                      | 0                                                   | 5.000             | 5.176                | MON       | 16,363                              | 196,352                             | 11/14/2022 | 11/01/2052                        | 1,273                      | XXX                                 |
| 3140QS-QA-2 | FN CB6748 - RMBS |   | 1.A | 10,239,162 | 10,229,572 | 10,544,467 | 10,233,008 | 0                                                   | (5,076)                                         | 0                                                                      | 0                                                   | 5.500             | 5.466                | MON       | 46,886                              | 562,626                             | 05/21/2024 | 07/01/2053                        | 898                        | XXX                                 |
| 3140QT-QY-8 | FN CB7670 - RMBS |   | 1.A | 3,384,460  | 3,320,641  | 3,364,004  | 3,382,434  | 0                                                   | (2,617)                                         | 0                                                                      | 0                                                   | 5.000             | 4.654                | MON       | 13,836                              | 166,032                             | 09/11/2024 | 12/01/2053                        | 1,201                      | XXX                                 |
| 3140QV-LD-4 | FN CB9323 - RMBS |   | 1.A | 2,726,508  | 2,741,286  | 2,815,895  | 2,726,864  | 0                                                   | 355                                             | 0                                                                      | 0                                                   | 5.500             | 5.603                | MON       | 12,564                              | 138,206                             | 01/16/2025 | 10/01/2054                        | 70                         | XXX                                 |
| 3140W3-LV-9 | FN FA3039 - RMBS |   | 1.A | 2,528,810  | 2,474,393  | 2,541,049  | 2,528,308  | 0                                                   | (502)                                           | 0                                                                      | 0                                                   | 5.500             | 4.966                | MON       | 11,341                              | 11,341                              | 11/21/2025 | 10/01/2055                        | 57                         | XXX                                 |
| 3140X4-TF-3 | FN FM1449 - RMBS |   | 1.A | 348,015    | 344,246    | 322,746    | 356,986    | 0                                                   | (952)                                           | 0                                                                      | 0                                                   | 3.500             | 2.830                | MON       | 1,004                               | 12,049                              | 08/26/2022 | 09/01/2049                        | 185                        | XXX                                 |
| 3140X9-A7-0 | FN FM5429 - RMBS |   | 1.A | 173,985    | 185,880    | 175,354    | 175,978    | 0                                                   | 669                                             | 0                                                                      | 0                                                   | 2.000             | 3.583                | MON       | 310                                 | 3,718                               | 08/26/2022 | 10/01/2035                        | 871                        | XXX                                 |
| 3140X9-V5-1 | FN FM6035 - RMBS |   | 1.A | 351,688    | 377,436    | 353,003    | 357,647    | 0                                                   | 2,207                                           | 0                                                                      | 0                                                   | 2.000             | 3.507                | MON       | 629                                 | 7,549                               | 08/26/2022 | 02/01/2036                        | 1,630                      | XXX                                 |
| 3140XD-2J-4 | FN FM9776 - RMBS |   | 1.A | 4,174,775  | 4,016,621  | 3,615,631  | 4,161,295  | 0                                                   | (5,618)                                         | 0                                                                      | 0                                                   | 3.000             | 2.436                | MON       | 10,042                              | 120,499                             | 01/11/2022 | 11/01/2051                        | 2,170                      | XXX                                 |
| 3140XG-NB-1 | FN FS1285 - RMBS |   | 1.A | 624,751    | 642,213    | 605,393    | 626,136    | 0                                                   | 817                                             | 0                                                                      | 0                                                   | 3.500             | 3.945                | MON       | 1,873                               | 22,477                              | 08/26/2022 | 02/01/2052                        | 338                        | XXX                                 |
| 3140XJ-JT-1 | FN FS2973 - RMBS |   | 1.A | 9,980,811  | 10,374,726 | 10,196,190 | 10,010,695 | 0                                                   | 13,517                                          | 0                                                                      | 0                                                   | 4.500             | 5.102                | MON       | 38,905                              | 466,863                             | 09/28/2022 | 09/01/2052                        | 6,131                      | XXX                                 |
| 3140XK-NG-1 | FN FS3990 - RMBS |   | 1.A | 2,872,182  | 2,908,999  | 2,922,051  | 2,876,014  | 0                                                   | 2,425                                           | 0                                                                      | 0                                                   | 5.000             | 5.206                | MON       | 12,121                              | 145,450                             | 05/22/2023 | 02/01/2053                        | 933                        | XXX                                 |
| 3140XL-VD-7 | FN FS5111 - RMBS |   | 1.A | 2,353,374  | 2,358,164  | 2,420,651  | 2,352,739  | 0                                                   | (394)                                           | 0                                                                      | 0                                                   | 5.500             | 5.529                | MON       | 10,808                              | 129,699                             | 07/05/2023 | 07/01/2053                        | 215                        | XXX                                 |
| 3140XM-QX-7 | FN FS5869 - RMBS |   | 1.A | 4,070,621  | 4,093,326  | 4,042,206  | 4,070,677  | 0                                                   | 124                                             | 0                                                                      | 0                                                   | 4.500             | 4.584                | MON       | 15,350                              | 184,200                             | 09/05/2024 | 04/01/2053                        | 2,326                      | XXX                                 |
| 31410L-FY-3 | FN 890383 - RMBS |   | 1.A | 188,570    | 186,869    | 184,423    | 188,140    | 0                                                   | (137)                                           | 0                                                                      | 0                                                   | 4.000             | 3.791                | MON       | 623                                 | 7,475                               | 08/26/2022 | 01/01/2042                        | 206                        | XXX                                 |
| 31410L-UV-2 | FN 890796 - RMBS |   | 1.A | 316,682    | 324,281    | 311,007    | 317,586    | 0                                                   | 119                                             | 0                                                                      | 0                                                   | 3.500             | 3.913                | MON       | 946                                 | 11,350                              | 08/26/2022 | 12/01/2045                        | 380                        | XXX                                 |
| 31418C-GF-5 | FN MA2897 - RMBS |   | 1.A | 275,874    | 284,244    | 271,427    | 278,658    | 0                                                   | 1,185                                           | 0                                                                      | 0                                                   | 3.000             | 3.694                | MON       | 711                                 | 8,527                               | 08/26/2022 | 02/01/2037                        | 264                        | XXX                                 |
| 31418C-R8-9 | FN MA3210 - RMBS |   | 1.A | 265,756    | 272,469    | 256,644    | 266,524    | 0                                                   | 349                                             | 0                                                                      | 0                                                   | 3.500             | 3.902                | MON       | 795                                 | 9,536                               | 08/26/2022 | 12/01/2047                        | 186                        | XXX                                 |
| 31418C-U7-7 | FN MA3305 - RMBS |   | 1.A | 101,060    | 103,743    | 97,470     | 101,271    | 0                                                   | 74                                              | 0                                                                      | 0                                                   | 3.500             | 3.903                | MON       | 303                                 | 3,631                               | 08/26/2022 | 03/01/2048                        | 103                        | XXX                                 |
| 31418C-YM-0 | FN MA3415 - RMBS |   | 1.A | 126,994    | 127,467    | 123,027    | 127,002    | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 4.000             | 4.050                | MON       | 425                                 | 5,099                               | 08/26/2022 | 07/01/2048                        | 102                        | XXX                                 |
| 31418C-Z9-8 | FN MA3467 - RMBS |   | 1.A | 109,792    | 110,201    | 106,363    | 109,799    | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 4.000             | 4.050                | MON       | 367                                 | 4,408                               | 08/26/2022 | 09/01/2048                        | 87                         | XXX                                 |
| 31418D-6L-1 | FN MA4474 - RMBS |   | 1.A | 155,126    | 174,261    | 151,565    | 158,389    | 0                                                   | 1,089                                           | 0                                                                      | 0                                                   | 2.000             | 3.877                | MON       | 290                                 | 3,485                               | 08/26/2022 | 11/01/2041                        | 330                        | XXX                                 |
| 31418D-HD-7 | FN MA3827 - RMBS |   | 1.A | 566,805    | 562,019    | 538,455    | 567,929    | 0                                                   | (841)                                           | 0                                                                      | 0                                                   | 2.500             | 2.133                | MON       | 1,171                               | 14,050                              | 11/21/2019 | 11/01/2034                        | 2,921                      | XXX                                 |
| 31418D-KJ-0 | FN MA3896 - RMBS |   | 1.A | 67,041     | 69,972     | 66,529     | 67,700     | 0                                                   | 238                                             | 0                                                                      | 0                                                   | 2.500             | 3.491                | MON       | 146                                 | 1,749                               | 08/26/2022 | 01/01/2035                        | 352                        | XXX                                 |
| 31418D-LL-4 | FN MA3930 - RMBS |   | 1.A | 1,027,112  | 1,072,024  | 1,019,289  | 1,037,418  | 0                                                   | 3,792                                           | 0                                                                      | 0                                                   | 2.500             | 3.485                | MON       | 2,233                               | 26,801                              | 08/26/2022 | 02/01/2035                        | 5,378                      | XXX                                 |
| 31418D-MD-1 | FN MA3955 - RMBS |   | 1.A | 996,989    | 1,041,249  | 994,659    | 1,007,785  | 0                                                   | 3,860                                           | 0                                                                      | 0                                                   | 2.500             | 3.510                | MON       | 2,169                               | 26,031                              | 08/26/2022 | 03/01/2035                        | 4,499                      | XXX                                 |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

| 1                                                                                                                                                                                          | 2                         | 3                           | 4                                                                                              | 5           | 6           | 7           | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         | 21                                  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|-----------------------------|------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|-------------------------------------|
|                                                                                                                                                                                            |                           |                             |                                                                                                |             |             |             |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |                                     |
|                                                                                                                                                                                            |                           |                             |                                                                                                |             |             |             |                                   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity |                            |                                     |
| CUSIP<br>Identification                                                                                                                                                                    | Description               | Restricted<br>Asset<br>Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value   | Fair Value  | Book / Adjusted<br>Carrying Value |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   | Payment Due at<br>Maturity | Origination<br>Balloon<br>Payment % |
| 31418D-RW-4                                                                                                                                                                                | FN MA4100 - RMBS          |                             | 1.A                                                                                            | 962,295     | 1,098,523   | 899,138     | 976,513                           | 0                                                   | 2,908                                           | 0                                                                      | 0                                                   | 2.000             | 3.630                | MON       | 1,831                               | 21,970                              | 08/26/2022 | 08/01/2050                        | 1,282                      | XXX                                 |
| 31418D-Y7-1                                                                                                                                                                                | FN MA4333 - RMBS          |                             | 1.A                                                                                            | 147,441     | 165,914     | 144,301     | 150,960                           | 0                                                   | 1,129                                           | 0                                                                      | 0                                                   | 2.000             | 3.900                | MON       | 277                                 | 3,318                               | 08/26/2022 | 05/01/2041                        | 340                        | XXX                                 |
| 31427M-QY-0                                                                                                                                                                                | FH SL0470 - RMBS          |                             | 1.A                                                                                            | 1,888,807   | 1,881,604   | 1,882,947   | 1,888,782                         | 0                                                   | (24)                                            | 0                                                                      | 0                                                   | 5.000             | 4.923                | MON       | 7,840                               | 0                                   | 12/05/2025 | 01/01/2055                        | 501                        | XXX                                 |
| 31427P-ZK-3                                                                                                                                                                                | FH SL2545 - RMBS          |                             | 1.A                                                                                            | 1,991,783   | 1,978,030   | 1,992,855   | 1,991,690                         | 0                                                   | (93)                                            | 0                                                                      | 0                                                   | 5.000             | 4.870                | MON       | 8,242                               | 0                                   | 12/02/2025 | 09/01/2055                        | 512                        | XXX                                 |
| 31427P-ZL-1                                                                                                                                                                                | FH SL2546 - RMBS          |                             | 1.A                                                                                            | 1,976,181   | 1,961,166   | 1,972,984   | 1,976,076                         | 0                                                   | (106)                                           | 0                                                                      | 0                                                   | 5.000             | 4.861                | MON       | 8,172                               | 0                                   | 12/03/2025 | 09/01/2055                        | 519                        | XXX                                 |
| 1039999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) |                           |                             |                                                                                                | 194,183,687 | 199,698,210 | 191,496,273 | 194,869,786                       | 0                                                   | 193,331                                         | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 668,170                             | 7,417,743                           | XXX        | XXX                               | 150,659                    | XXX                                 |
| Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                                            |                           |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 03464B-AA-6                                                                                                                                                                                | AOMT 2022-1 A1 - RMBS     |                             | 1.A                                                                                            | 923,575     | 966,341     | 910,724     | 951,603                           | 0                                                   | 9,370                                           | 0                                                                      | 0                                                   | 2.881             | 4.159                | MON       | 2,320                               | 27,840                              | 08/26/2022 | 12/25/2066                        | 366                        | XXX                                 |
| 03464T-AA-7                                                                                                                                                                                | AOMT 2022-3 A1 - RMBS     |                             | 1.A                                                                                            | 2,645,497   | 2,719,562   | 2,606,065   | 2,714,521                         | 0                                                   | 23,970                                          | 0                                                                      | 0                                                   | 4.000             | 4.980                | MON       | 9,065                               | 108,782                             | 08/26/2022 | 01/25/2067                        | 2,558                      | XXX                                 |
| 03465Y-AB-3                                                                                                                                                                                | AOMT 245 A2 - RMBS        |                             | 1.B FE                                                                                         | 3,119,729   | 3,163,599   | 3,111,575   | 3,119,920                         | 0                                                   | 191                                             | 0                                                                      | 0                                                   | 4.950             | 5.010                | MON       | 13,050                              | 104,399                             | 04/25/2025 | 07/25/2068                        | 8,905,531                  | XXX                                 |
| 03466U-AA-2                                                                                                                                                                                | AOMT 258 A1 - RMBS        |                             | 1.A FE                                                                                         | 941,122     | 941,139     | 940,509     | 941,330                           | 0                                                   | 209                                             | 0                                                                      | 0                                                   | 5.410             | 5.388                | MON       | 4,243                               | 21,215                              | 07/14/2025 | 07/25/2070                        | 3,105,052                  | XXX                                 |
| 03466U-AC-8                                                                                                                                                                                | AOMT 258 A3 - RMBS        |                             | 1.F FE                                                                                         | 4,235,118   | 4,235,124   | 4,238,317   | 4,235,135                         | 0                                                   | 17                                              | 0                                                                      | 0                                                   | 5.715             | 5.692                | MON       | 20,170                              | 100,849                             | 07/14/2025 | 07/25/2070                        | 14,521,711                 | XXX                                 |
|                                                                                                                                                                                            | BVINV 2021-INV2 A2 -      |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 07336L-AB-9                                                                                                                                                                                | CMO/RMBS                  |                             | 1.A                                                                                            | 867,458     | 1,037,707   | 859,999     | 875,217                           | 0                                                   | (3,371)                                         | 0                                                                      | 0                                                   | 2.500             | 4.586                | MON       | 2,162                               | 25,943                              | 06/13/2022 | 06/26/2051                        | 791                        | XXX                                 |
| 07336N-AA-7                                                                                                                                                                                | BVINV 2022-INV2 A1 - RMBS |                             | 1.A                                                                                            | 3,986,066   | 4,184,159   | 3,640,219   | 3,997,430                         | 0                                                   | (3,403)                                         | 0                                                                      | 0                                                   | 3.000             | 3.550                | MON       | 10,460                              | 125,525                             | 08/26/2022 | 12/26/2051                        | 4,817                      | XXX                                 |
| 10569R-AD-4                                                                                                                                                                                | BRAVO 25NQM5 A2 - RMBS    |                             | 1.B FE                                                                                         | 2,345,436   | 2,345,440   | 2,344,663   | 2,353,427                         | 0                                                   | 7,991                                           | 0                                                                      | 0                                                   | 5.699             | 6.423                | MON       | 11,139                              | 77,972                              | 05/16/2025 | 02/25/2065                        | 9,063                      | XXX                                 |
| 10570Q-AE-1                                                                                                                                                                                | BRAVO 2025-NQM4 A1 - RMBS |                             | 1.A FE                                                                                         | 2,286,297   | 2,286,318   | 2,304,849   | 2,286,258                         | 0                                                   | (39)                                            | 0                                                                      | 0                                                   | 5.613             | 5.590                | MON       | 10,694                              | 74,860                              | 04/23/2025 | 02/25/2065                        | 7,066,649                  | XXX                                 |
| 10571J-AE-6                                                                                                                                                                                | BRAVO 25NQM8 A3 - RMBS    |                             | 1.F FE                                                                                         | 2,987,710   | 2,987,748   | 2,983,121   | 2,987,733                         | 0                                                   | 23                                              | 0                                                                      | 0                                                   | 5.589             | 5.566                | MON       | 13,915                              | 55,662                              | 08/25/2025 | 06/25/2065                        | 9,235,780                  | XXX                                 |
| 16160B-AW-7                                                                                                                                                                                | CHASE 2510 A9B - RMBS     |                             | 1.B FE                                                                                         | 2,816,840   | 2,798,475   | 2,810,719   | 2,818,826                         | 0                                                   | 1,986                                           | 0                                                                      | 0                                                   | 5.500             | 5.427                | MON       | 12,826                              | 38,479                              | 09/09/2025 | 07/25/2056                        | 2,811,302                  | XXX                                 |
| 16160T-AA-6                                                                                                                                                                                | CHASE 2025-1 A2 - RMBS    |                             | 1.A FE                                                                                         | 827,226     | 827,355     | 841,834     | 827,276                           | 0                                                   | 51                                              | 0                                                                      | 0                                                   | 6.000             | 5.972                | MON       | 4,137                               | 45,505                              | 01/24/2025 | 11/26/2055                        | 830,802                    | XXX                                 |
| 16160U-AE-5                                                                                                                                                                                | CHASE 259 A4A - RMBS      |                             | 1.A FE                                                                                         | 4,311,758   | 4,292,834   | 4,332,448   | 4,313,618                         | 0                                                   | 1,860                                           | 0                                                                      | 0                                                   | 5.500             | 5.346                | MON       | 19,675                              | 78,702                              | 08/07/2025 | 06/25/2056                        | 13,666                     | XXX                                 |
| 161919-AA-3                                                                                                                                                                                | CHASE 2024-11 A2 - RMBS   |                             | 1.A FE                                                                                         | 805,037     | 802,779     | 816,827     | 806,242                           | 0                                                   | 1,220                                           | 0                                                                      | 0                                                   | 6.000             | 5.941                | MON       | 4,014                               | 48,167                              | 12/13/2024 | 11/25/2055                        | 806,793                    | XXX                                 |
|                                                                                                                                                                                            | CMLT1 22INV1 A3B -        |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 17290F-BA-6                                                                                                                                                                                | CMO/RMBS                  |                             | 1.A                                                                                            | 2,936,794   | 3,340,677   | 2,906,389   | 2,954,313                         | 0                                                   | (10,632)                                        | 0                                                                      | 0                                                   | 3.000             | 4.563                | MON       | 8,352                               | 100,220                             | 09/09/2022 | 11/27/2051                        | 1,112                      | XXX                                 |
| 17332G-AB-3                                                                                                                                                                                | CMLT1 25INV1 A2 - RMBS    |                             | 1.A FE                                                                                         | 1,687,913   | 1,680,038   | 1,711,539   | 1,680,888                         | 0                                                   | (7,025)                                         | 0                                                                      | 0                                                   | 6.000             | 5.890                | MON       | 8,400                               | 92,403                              | 01/31/2025 | 01/25/2055                        | 638                        | XXX                                 |
| 196480-LA-3                                                                                                                                                                                | COLORADO HSG & FIN AUTH   |                             | 1.A FE                                                                                         | 154,376     | 175,000     | 161,891     | 162,718                           | 0                                                   | 2,605                                           | 0                                                                      | 0                                                   | 2.176             | 3.989                | AO        | 952                                 | 3,808                               | 08/26/2022 | 04/01/2030                        | 176,904                    | XXX                                 |
| 19685E-AA-9                                                                                                                                                                                | COLT 2022-2 A1 - CMO/RMBS |                             | 1.A FE                                                                                         | 2,089,588   | 2,208,664   | 2,078,725   | 2,049,664                         | 0                                                   | (42,764)                                        | 0                                                                      | 0                                                   | 2.994             | 3.305                | MON       | 5,511                               | 66,127                              | 08/26/2022 | 02/25/2067                        | 4,479,037                  | XXX                                 |
|                                                                                                                                                                                            | CONNECTICUT HOUSING       |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 20775H-DP-5                                                                                                                                                                                | FINANCE AUTHORITY         |                             | 1.A FE                                                                                         | 896,872     | 1,005,000   | 950,662     | 943,507                           | 0                                                   | 14,520                                          | 0                                                                      | 0                                                   | 2.000             | 3.712                | MN        | 2,568                               | 20,100                              | 08/26/2022 | 11/15/2029                        | 1,015,050                  | XXX                                 |
| 22758T-AD-6                                                                                                                                                                                | CROSS 25H6 A2 - RMBS      |                             | 1.A                                                                                            | 7,823,555   | 7,823,593   | 7,823,034   | 7,823,730                         | 0                                                   | 175                                             | 0                                                                      | 0                                                   | 5.537             | 5.515                | MON       | 36,099                              | 180,497                             | 08/05/2025 | 07/25/2070                        | 26,234,267                 | XXX                                 |
| 22758T-AE-4                                                                                                                                                                                | CROSS 25H6 A3 - RMBS      |                             | 1.B                                                                                            | 2,058,762   | 2,058,790   | 2,049,028   | 2,059,432                         | 0                                                   | 669                                             | 0                                                                      | 0                                                   | 5.638             | 5.672                | MON       | 9,673                               | 48,364                              | 08/05/2025 | 07/25/2070                        | 5,515                      | XXX                                 |
| 22790A-AD-7                                                                                                                                                                                | CROSS 2025-H4 A2 - RMBS   |                             | 1.A                                                                                            | 4,077,163   | 4,077,221   | 4,074,961   | 4,077,182                         | 0                                                   | 19                                              | 0                                                                      | 0                                                   | 5.778             | 5.754                | MON       | 19,632                              | 137,423                             | 05/14/2025 | 06/25/2070                        | 13,932,394                 | XXX                                 |
| 26847N-AB-7                                                                                                                                                                                | EFMT 25INV3 A2 - RMBS     |                             | 1.D FE                                                                                         | 7,512,466   | 7,512,627   | 7,546,243   | 7,512,458                         | 0                                                   | (8)                                             | 0                                                                      | 0                                                   | 5.595             | 5.573                | MON       | 35,028                              | 175,138                             | 07/11/2025 | 07/25/2070                        | 25,061,467                 | XXX                                 |
| 26847N-AC-5                                                                                                                                                                                | EFMT 25INV3 A3 - RMBS     |                             | 1.G FE                                                                                         | 1,458,903   | 1,458,904   | 1,465,079   | 1,458,901                         | 0                                                   | (1)                                             | 0                                                                      | 0                                                   | 5.697             | 5.674                | MON       | 6,926                               | 34,631                              | 07/11/2025 | 07/25/2070                        | 4,928,903                  | XXX                                 |
| 31574X-AA-6                                                                                                                                                                                | EFMT 2021-1 A1 - CMO/RMBS |                             | 1.A                                                                                            | 207,655     | 232,079     | 197,748     | 211,771                           | 0                                                   | 5,552                                           | 0                                                                      | 0                                                   | 0.797             | 3.440                | MON       | 154                                 | 1,850                               | 08/26/2022 | 02/25/2066                        | 583                        | XXX                                 |
| 33852E-AB-5                                                                                                                                                                                | FSMT 2021-2 A2 - CMO/RMBS |                             | 1.A                                                                                            | 634,823     | 732,681     | 606,845     | 645,718                           | 0                                                   | 211                                             | 0                                                                      | 0                                                   | 2.500             | 4.202                | MON       | 1,526                               | 18,317                              | 08/26/2022 | 04/25/2051                        | 184                        | XXX                                 |
| 33852F-AE-6                                                                                                                                                                                | FSMT 2021-4 A5 - CMO/RMBS |                             | 1.A                                                                                            | 1,370,350   | 1,512,852   | 1,358,494   | 1,399,934                         | 0                                                   | 7,451                                           | 0                                                                      | 0                                                   | 2.500             | 4.168                | MON       | 3,152                               | 37,821                              | 08/26/2022 | 06/26/2051                        | 6,029                      | XXX                                 |
|                                                                                                                                                                                            | FSMT 2021-13INV A2 -      |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 33853H-AB-7                                                                                                                                                                                | CMO/RMBS                  |                             | 1.A                                                                                            | 1,182,035   | 1,335,544   | 1,161,089   | 1,193,593                         | 0                                                   | (3,233)                                         | 0                                                                      | 0                                                   | 3.000             | 4.457                | MON       | 3,339                               | 40,066                              | 09/07/2022 | 12/25/2051                        | 2,155                      | XXX                                 |
|                                                                                                                                                                                            | GSMBS 22GR2 A2 -          |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 36267B-AB-3                                                                                                                                                                                | CMO/RMBS                  |                             | 1.A                                                                                            | 3,579,531   | 4,317,564   | 3,756,281   | 3,598,414                         | 0                                                   | 8,189                                           | 0                                                                      | 0                                                   | 3.000             | 5.446                | MON       | 10,794                              | 129,527                             | 10/31/2024 | 08/26/2052                        | 4,639                      | XXX                                 |
| 43762D-AC-3                                                                                                                                                                                | HOMES 25AFC4 A1 - RMBS    |                             | 1.A FE                                                                                         | 2,719,984   | 2,719,985   | 2,705,000   | 2,720,113                         | 0                                                   | 129                                             | 0                                                                      | 0                                                   | 5.149             | 5.128                | MON       | 11,671                              | 11,671                              | 11/19/2025 | 11/25/2060                        | 7,295,018                  | XXX                                 |
| 43762D-AE-9                                                                                                                                                                                | HOMES 25AFC4 A3 - RMBS    |                             | 1.F FE                                                                                         | 1,978,150   | 1,978,171   | 1,982,163   | 1,978,171                         | 0                                                   | 22                                              | 0                                                                      | 0                                                   | 5.402             | 5.379                | MON       | 8,905                               | 8,905                               | 11/19/2025 | 11/25/2060                        | 5,468,957                  | XXX                                 |
|                                                                                                                                                                                            | MFRA 2021-RPL1 A1 -       |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 55283Q-AA-2                                                                                                                                                                                | CMO/RMBS                  |                             | 1.A                                                                                            | 849,952     | 925,102     | 844,886     | 876,314                           | 0                                                   | 4,337                                           | 0                                                                      | 0                                                   | 1.131             | 2.306                | MON       | 872                                 | 10,466                              | 08/26/2022 | 07/25/2060                        | 7,393                      | XXX                                 |
|                                                                                                                                                                                            | MAINE ST HSG AUTH MTG     |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 56052F-SR-7                                                                                                                                                                                | PUR                       |                             | 1.B FE                                                                                         | 1,015,000   | 1,015,000   | 998,861     | 1,015,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.023             | 2.023                | MN        | 2,624                               | 20,533                              | 06/03/2020 | 11/15/2026                        | 1,015,000                  | XXX                                 |
|                                                                                                                                                                                            | COMMUNITY DEVELOPMENT     |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 57419T-ZH-7                                                                                                                                                                                | ADMINISTRATION MAR        |                             | 1.B FE                                                                                         | 1,232,088   | 1,250,000   | 1,148,939   | 1,233,930                         | 0                                                   | 600                                             | 0                                                                      | 0                                                   | 4.991             | 5.107                | MS        | 20,796                              | 62,388                              | 09/06/2022 | 09/01/2042                        | 1,281,194                  | XXX                                 |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

E113

| 1                          | 2                                           | 3 | 4      | 5         | 6         | 7         | 8         | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         | 21                                  |
|----------------------------|---------------------------------------------|---|--------|-----------|-----------|-----------|-----------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|-------------------------------------|
|                            |                                             |   |        |           |           |           |           | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |                                     |
|                            |                                             |   |        |           |           |           |           | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity | Origination<br>Balloon<br>Payment % |
| 57586N-2Q-3<br>59163P-KT-9 | MASSACHUSETTS HOUSING<br>FINANCE AGENCY     |   | 1.C FE | 353,335   | 370,000   | 370,018   | 368,008   | 0                                                   | 4,640                                           | 0                                                                      | 0                                                   | 3.874             | 5.205                | JD        | 1,194                               | 14,334                              | 08/26/2022 | 06/01/2026                        | 377,167                    | XXX                                 |
|                            | METRO ORE<br>MINNESOTA HOUSING              |   | 1.A FE | 90,082    | 100,000   | 91,613    | 92,190    | 0                                                   | 660                                             | 0                                                                      | 0                                                   | 3.300             | 4.318                | JD        | 275                                 | 3,300                               | 08/26/2022 | 06/01/2035                        | 101,650                    | XXX                                 |
| 60416S-6S-4<br>64469D-H8-7 | FINANCE AGENCY<br>NEW HAMPSHIRE HOUSING     |   | 1.B FE | 200,806   | 205,000   | 205,443   | 201,124   | 0                                                   | 97                                              | 0                                                                      | 0                                                   | 3.500             | 3.617                | JJ        | 3,588                               | 7,577                               | 08/26/2022 | 07/01/2050                        | 359,263                    | XXX                                 |
|                            | FINANCE AUTHORITY<br>NEW JERSEY HOUSING AND |   | 1.B FE | 41,063    | 55,000    | 46,229    | 42,952    | 0                                                   | 586                                             | 0                                                                      | 0                                                   | 1.500             | 3.319                | JJ        | 413                                 | 842                                 | 08/26/2022 | 07/01/2041                        | 55,413                     | XXX                                 |
| 646108-YZ-7<br>64830M-AG-8 | MORTGAGE FINANCE<br>NRZT 195 A1B - CMO/RMBS |   | 1.D FE | 784,153   | 810,000   | 811,920   | 804,482   | 0                                                   | 6,379                                           | 0                                                                      | 0                                                   | 3.700             | 4.545                | MN        | 4,995                               | 29,970                              | 08/26/2022 | 11/01/2026                        | 824,985                    | XXX                                 |
|                            | NRZT 21INV2 A2 - CMO/RMBS                   |   | 1.A    | 301,906   | 312,762   | 298,862   | 304,941   | 0                                                   | 482                                             | 0                                                                      | 0                                                   | 3.500             | 4.526                | MON       | 912                                 | 10,947                              | 08/26/2022 | 08/25/2059                        | 860                        | XXX                                 |
| 64831G-AB-1<br>64832C-AD-5 | NRZT 21INV2 A2 - CMO/RMBS                   |   | 1.A    | 1,242,744 | 1,416,828 | 1,174,196 | 1,250,169 | 0                                                   | (4,002)                                         | 0                                                                      | 0                                                   | 2.500             | 4.187                | MON       | 2,952                               | 35,421                              | 08/26/2022 | 09/25/2051                        | 2,101                      | XXX                                 |
|                            | NRZT 2025-NQM3 A2 - RMBS                    |   | 1.D FE | 1,068,575 | 1,068,580 | 1,072,002 | 1,068,569 | 0                                                   | (6)                                             | 0                                                                      | 0                                                   | 5.733             | 5.709                | MON       | 5,105                               | 35,736                              | 06/02/2025 | 05/26/2065                        | 3,313,990                  | XXX                                 |
| 658207-C8-6<br>658909-C3-8 | NORTH CAROLINA HOUSING<br>FINANCE AGENCY    |   | 1.B FE | 868,007   | 1,065,000 | 889,897   | 910,477   | 0                                                   | 13,252                                          | 0                                                                      | 0                                                   | 2.000             | 3.837                | JJ        | 10,650                              | 21,300                              | 08/26/2022 | 07/01/2035                        | 1,075,650                  | XXX                                 |
|                            | NORTH DAKOTA STATE<br>NORTH DAKOTA HOUSING  |   | 1.B FE | 768,930   | 1,000,000 | 754,185   | 798,452   | 0                                                   | 9,227                                           | 0                                                                      | 0                                                   | 2.250             | 4.008                | JJ        | 11,250                              | 22,500                              | 08/26/2022 | 07/01/2041                        | 1,011,250                  | XXX                                 |
| 67118H-AC-4<br>67121L-AB-2 | OBX 24NQM2 A2 - RMBS                        |   | 1.B FE | 1,558,693 | 1,550,035 | 1,556,436 | 1,561,684 | 0                                                   | 2,991                                           | 0                                                                      | 0                                                   | 6.030             | 5.915                | MON       | 7,789                               | 54,522                              | 05/01/2025 | 12/26/2063                        | 2,691                      | XXX                                 |
|                            | OBX 25NQ10 A2 - RMBS                        |   | 1.C FE | 2,152,675 | 2,152,698 | 2,154,586 | 2,153,972 | 0                                                   | 1,297                                           | 0                                                                      | 0                                                   | 5.605             | 5.578                | MON       | 10,055                              | 70,443                              | 06/02/2025 | 05/26/2065                        | 6,625,450                  | XXX                                 |
| 67121U-AC-0<br>67122C-AG-0 | OBX 25NQ13 A3 - RMBS                        |   | 1.F FE | 6,516,194 | 6,516,289 | 6,489,499 | 6,516,210 | 0                                                   | 17                                              | 0                                                                      | 0                                                   | 5.816             | 5.791                | MON       | 31,582                              | 157,911                             | 07/15/2025 | 05/26/2065                        | 20,691,469                 | XXX                                 |
|                            | OBX 25NQ15 A3 - RMBS                        |   | 1.E FE | 4,701,148 | 4,701,189 | 4,665,892 | 4,701,185 | 0                                                   | 37                                              | 0                                                                      | 0                                                   | 5.599             | 5.576                | MON       | 21,935                              | 87,740                              | 08/21/2025 | 07/27/2065                        | 14,549,987                 | XXX                                 |
| 67448W-AP-3<br>67449B-AB-9 | OBX 2020-EXP3 A8 -<br>CMO/RMBS              |   | 1.A    | 483,783   | 512,578   | 454,691   | 473,153   | 0                                                   | (12,084)                                        | 0                                                                      | 0                                                   | 3.000             | 3.368                | MON       | 1,281                               | 15,377                              | 08/26/2022 | 06/25/2060                        | 917,514                    | XXX                                 |
|                            | OBX 2025-NQM11 A2 - RMBS                    |   | 1.C FE | 894,617   | 894,630   | 895,771   | 894,612   | 0                                                   | (6)                                             | 0                                                                      | 0                                                   | 5.620             | 5.597                | MON       | 4,190                               | 25,139                              | 06/24/2025 | 05/26/2065                        | 2,771,684                  | XXX                                 |
| 67647A-AU-9<br>67647L-AU-5 | OCMT 221 A19 - CMO/RMBS                     |   | 1.A FE | 711,881   | 770,056   | 725,932   | 708,954   | 0                                                   | (2,926)                                         | 0                                                                      | 0                                                   | 4.500             | 5.995                | MON       | 2,888                               | 28,923                              | 02/14/2025 | 11/25/2052                        | 196                        | XXX                                 |
|                            | OCMT 2021-1 A19 -<br>CMO/RMBS               |   | 1.A    | 592,963   | 689,246   | 566,298   | 602,207   | 0                                                   | (858)                                           | 0                                                                      | 0                                                   | 2.500             | 4.415                | MON       | 1,436                               | 17,231                              | 08/26/2022 | 05/25/2051                        | 666                        | XXX                                 |
| 67648B-AA-0<br>69382C-AB-2 | BVINV 22INV1 A1 -<br>CMO/RMBS               |   | 1.A    | 1,002,464 | 1,119,831 | 971,454   | 992,625   | 0                                                   | (7,935)                                         | 0                                                                      | 0                                                   | 3.000             | 4.605                | MON       | 2,800                               | 33,595                              | 08/26/2022 | 12/26/2051                        | 1,525                      | XXX                                 |
|                            | PMTLT 2025-INV3 A2 - RMBS                   |   | 1.A FE | 1,509,836 | 1,501,624 | 1,527,902 | 1,509,314 | 0                                                   | (522)                                           | 0                                                                      | 0                                                   | 6.000             | 5.705                | MON       | 7,508                               | 67,573                              | 03/14/2025 | 03/27/2056                        | 128                        | XXX                                 |
| 69392U-BE-3<br>70879Q-FP-3 | PMTLT 25INV9 A29 - RMBS                     |   | 1.B FE | 6,520,638 | 6,412,428 | 6,500,599 | 6,520,213 | 0                                                   | (425)                                           | 0                                                                      | 0                                                   | 6.000             | 5.285                | MON       | 32,062                              | 96,186                              | 09/09/2025 | 09/25/2056                        | 6                          | XXX                                 |
|                            | PENNSYLVANIA HSG FIN AGY<br>SINGLE FAMILY M |   | 1.B FE | 304,909   | 325,000   | 321,833   | 321,097   | 0                                                   | 5,055                                           | 0                                                                      | 0                                                   | 2.330             | 3.980                | AO        | 1,893                               | 7,573                               | 08/26/2022 | 10/01/2026                        | 328,786                    | XXX                                 |
| 70879Q-LU-5<br>70879Q-PZ-0 | PENNSYLVANIA HSG FIN AGY<br>SINGLE FAMILY M |   | 1.B FE | 751,720   | 1,000,000 | 757,832   | 782,512   | 0                                                   | 9,630                                           | 0                                                                      | 0                                                   | 2.250             | 4.144                | AO        | 5,625                               | 22,500                              | 08/26/2022 | 10/01/2041                        | 1,011,250                  | XXX                                 |
|                            | PENNSYLVANIA HSG FIN AGY<br>SINGLE FAMILY M |   | 1.B FE | 1,501,605 | 2,005,000 | 1,496,347 | 1,502,206 | 0                                                   | 602                                             | 0                                                                      | 0                                                   | 2.600             | 4.500                | AO        | 13,033                              | 0                                   | 12/17/2025 | 04/01/2046                        | 2,031,065                  | XXX                                 |
| 729907-AB-1<br>73015C-AA-1 | PMTLT 25INV5 A2 - RMBS                      |   | 1.A FE | 853,680   | 850,623   | 865,509   | 853,509   | 0                                                   | (171)                                           | 0                                                                      | 0                                                   | 6.000             | 5.775                | MON       | 4,253                               | 29,772                              | 05/02/2025 | 05/25/2056                        | 5                          | XXX                                 |
|                            | PMTLT 24INV2 A1 - RMBS                      |   | 1.A FE | 1,517,953 | 1,510,166 | 1,536,594 | 1,516,711 | 0                                                   | (1,265)                                         | 0                                                                      | 0                                                   | 6.000             | 5.760                | MON       | 7,551                               | 90,610                              | 12/16/2024 | 12/25/2059                        | 153                        | XXX                                 |
| 73015F-AA-4<br>73015K-AB-1 | PMTLT 25INV7 A1 - RMBS                      |   | 1.A FE | 1,837,479 | 1,823,517 | 1,855,429 | 1,836,830 | 0                                                   | (648)                                           | 0                                                                      | 0                                                   | 6.000             | 5.652                | MON       | 9,118                               | 45,588                              | 07/11/2025 | 06/26/2056                        | 7                          | XXX                                 |
|                            | PMTLT 25IN12 A2 - RMBS                      |   | 1.A FE | 2,271,445 | 2,250,000 | 2,272,500 | 2,271,408 | 0                                                   | (38)                                            | 0                                                                      | 0                                                   | 0                 | (0.031)              | MON       | 0                                   | 0                                   | 12/03/2025 | 12/25/2056                        | 2,250,000                  | XXX                                 |
| 73015K-BE-4<br>74938Q-AA-2 | PMTLT 25IN12 A29 - RMBS                     |   | 1.B FE | 2,508,203 | 2,500,000 | 2,509,375 | 2,508,189 | 0                                                   | (15)                                            | 0                                                                      | 0                                                   | 0                 | (0.011)              | MON       | 0                                   | 0                                   | 12/03/2025 | 12/25/2056                        | 2,500,000                  | XXX                                 |
|                            | RCKT 24INV1 A1 - RMBS                       |   | 1.A FE | 769,387   | 754,648   | 772,453   | 766,942   | 0                                                   | (1,696)                                         | 0                                                                      | 0                                                   | 6.500             | 5.755                | MON       | 4,088                               | 49,052                              | 09/09/2024 | 06/25/2054                        | 54                         | XXX                                 |
| 749971-AZ-0<br>75023X-AX-0 | RMCT 25J1 A16 - RMBS                        |   | 1.A    | 1,001,176 | 1,011,115 | 1,019,649 | 1,001,260 | 0                                                   | 85                                              | 0                                                                      | 0                                                   | 5.500             | 5.542                | MON       | 4,634                               | 46,343                              | 02/13/2025 | 07/26/2055                        | 2,507,987                  | XXX                                 |
|                            | RMCT 2025-J2 A15 - RMBS                     |   | 1.A FE | 801,533   | 800,782   | 807,800   | 801,635   | 0                                                   | 102                                             | 0                                                                      | 0                                                   | 5.500             | 5.301                | MON       | 3,670                               | 18,351                              | 07/29/2025 | 11/26/2055                        | 803,351                    | XXX                                 |
| 75408T-AA-4<br>75408T-AU-0 | RATE 24J4 A1 - RMBS                         |   | 1.A FE | 974,053   | 977,260   | 994,362   | 973,779   | 0                                                   | (288)                                           | 0                                                                      | 0                                                   | 6.000             | 6.033                | MON       | 4,886                               | 58,636                              | 11/14/2024 | 12/25/2054                        | 139                        | XXX                                 |
|                            | RATE 24J4 A19 - RMBS                        |   | 1.B FE | 775,333   | 781,808   | 787,671   | 774,996   | 0                                                   | (366)                                           | 0                                                                      | 0                                                   | 6.000             | 6.148                | MON       | 3,909                               | 46,908                              | 11/14/2024 | 12/25/2054                        | 536                        | XXX                                 |
| 75410C-AA-7<br>76221T-ML-0 | RATE 25J1 A1 - RMBS                         |   | 1.A FE | 2,213,247 | 2,207,728 | 2,246,363 | 2,213,173 | 0                                                   | (74)                                            | 0                                                                      | 0                                                   | 6.000             | 5.953                | MON       | 2,208                               | 110,386                             | 02/19/2025 | 03/25/2055                        | 2,218,766                  | XXX                                 |
|                            | RHODE ISLAND HSG & MTG<br>FIN CORP REV      |   | 1.B FE | 437,116   | 400,000   | 400,842   | 415,958   | 0                                                   | (4,026)                                         | 0                                                                      | 0                                                   | 3.500             | 2.381                | AO        | 3,500                               | 14,000                              | 06/03/2020 | 10/01/2050                        | 400,000                    | XXX                                 |
| 816939-AB-8<br>817370-AB-5 | SEMT 2024-INV1 A2 - RMBS                    |   | 1.A    | 695,044   | 696,240   | 709,295   | 695,673   | 0                                                   | 620                                             | 0                                                                      | 0                                                   | 6.000             | 5.977                | MON       | 3,481                               | 41,774                              | 11/15/2024 | 10/26/2054                        | 699,141                    | XXX                                 |
|                            | SEMT 2025-3 A2 - RMBS                       |   | 1.A    | 741,320   | 748,454   | 755,938   | 741,365   | 0                                                   | 45                                              | 0                                                                      | 0                                                   | 5.500             | 5.713                | MON       | 3,430                               | 30,874                              | 03/07/2025 | 04/26/2055                        | 80                         | XXX                                 |
| 817370-AV-1                | SEMT 2025-3 A20 - RMBS                      |   | 1.A    | 737,578   | 748,454   | 751,728   | 737,722   | 0                                                   | 144                                             | 0                                                                      | 0                                                   | 5.500             | 5.839                | MON       | 3,430                               | 30,874                              | 03/07/2025 | 04/26/2055                        | 80                         | XXX                                 |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

| 1                                                                                                                                                                  | 2                                           | 3                           | 4                                                                                              | 5           | 6           | 7           | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         | 21                                  |  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------|-----------------------------|------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|-------------------------------------|--|
|                                                                                                                                                                    |                                             |                             |                                                                                                |             |             |             |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |                                     |  |
|                                                                                                                                                                    |                                             |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |  |
| CUSIP<br>Identification                                                                                                                                            | Description                                 | Restricted<br>Asset<br>Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value   | Fair Value  | Book / Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity | Origination<br>Balloon<br>Payment % |  |
| 81744K-AA-4                                                                                                                                                        | SEMT 2023-2 A1 - CMO/RMBS                   |                             | 1.A                                                                                            | 3,582,145   | 3,760,165   | 3,736,076   | 3,569,634                         | 0                                                   | (17,037)                                        | 0                                                                      | 0                                                   | 5.000             | 5.677                | MON       | 15,667                              | 188,008                             | 03/09/2023 | 03/25/2053                        | 2,790                      | XXX                                 |  |
| 81748C-AA-8                                                                                                                                                        | SEMT 2021-9 A1 - CMO/RMBS                   |                             | 1.A                                                                                            | 1,852,157   | 2,115,578   | 1,758,574   | 1,872,840                         | 0                                                   | (2,761)                                         | 0                                                                      | 0                                                   | 2.500             | 4.029                | MON       | 4,407                               | 52,889                              | 08/26/2022 | 01/25/2052                        | 569                        | XXX                                 |  |
| 81749B-AA-9                                                                                                                                                        | SEMT 2023-1 A1 - CMO/RMBS                   |                             | 1.A                                                                                            | 1,159,425   | 1,171,876   | 1,164,369   | 1,158,730                         | 0                                                   | (1,157)                                         | 0                                                                      | 0                                                   | 5.000             | 5.136                | MON       | 4,883                               | 58,594                              | 01/18/2023 | 01/27/2053                        | 9                          | XXX                                 |  |
| 81749M-AA-5                                                                                                                                                        | SEMT 2025-4 A1 - RMBS                       |                             | 1.A                                                                                            | 1,231,482   | 1,228,028   | 1,251,053   | 1,231,436                         | 0                                                   | (45)                                            | 0                                                                      | 0                                                   | 6.000             | 5.951                | MON       | 6,140                               | 49,121                              | 04/16/2025 | 04/26/2055                        | 1,233,144                  | XXX                                 |  |
| 81749T-AD-4                                                                                                                                                        | SEMT 2025-S1 A4 - RMBS                      |                             | 1.A                                                                                            | 6,683,985   | 7,716,851   | 6,910,469   | 6,696,763                         | 0                                                   | 12,778                                          | 0                                                                      | 0                                                   | 2.500             | 3.193                | MON       | 16,077                              | 112,773                             | 05/15/2025 | 10/26/2054                        | 12,344,282                 | XXX                                 |  |
| 85573M-AB-5                                                                                                                                                        | STAR 2020-3 A2 - CMO/RMBS                   |                             | 1.B FE                                                                                         | 971,990     | 1,000,000   | 963,241     | 988,943                           | 0                                                   | 6,535                                           | 0                                                                      | 0                                                   | 2.240             | 2.814                | MON       | 1,867                               | 22,400                              | 08/26/2022 | 04/25/2065                        | 33,947                     | XXX                                 |  |
| 88275F-PA-1                                                                                                                                                        | TEXAS ST DEPT HSG & CMNTY<br>AFFAIRS SINGLE |                             | 1.B FE                                                                                         | 784,618     | 891,803     | 802,616     | 793,728                           | 0                                                   | 2,846                                           | 0                                                                      | 0                                                   | 3.100             | 3.849                | MON       | 2,304                               | 27,641                              | 08/26/2022 | 09/01/2047                        | 1,153,686                  | XXX                                 |  |
| 89175M-AA-1                                                                                                                                                        | TPMT 2018-3 A1 - RMBS                       |                             | 1.A                                                                                            | 260,008     | 266,252     | 262,804     | 263,968                           | 0                                                   | 1,030                                           | 0                                                                      | 0                                                   | 3.750             | 4.705                | MON       | 832                                 | 9,984                               | 08/26/2022 | 05/28/2058                        | 5,353                      | XXX                                 |  |
| 89176V-AL-6                                                                                                                                                        | TPMT 2018-5 A1B - RMBS                      |                             | 1.A                                                                                            | 1,434,722   | 1,500,000   | 1,428,574   | 1,452,543                         | 0                                                   | 14,571                                          | 0                                                                      | 0                                                   | 3.250             | 4.714                | MON       | 4,063                               | 48,750                              | 08/26/2022 | 07/25/2058                        | 38,284                     | XXX                                 |  |
| 89178B-AA-2                                                                                                                                                        | TPMT 2019-4 A1 - CMO/RMBS                   |                             | 1.A                                                                                            | 509,709     | 528,467     | 506,944     | 520,406                           | 0                                                   | 2,931                                           | 0                                                                      | 0                                                   | 2.900             | 4.154                | MON       | 1,277                               | 15,326                              | 08/26/2022 | 10/27/2059                        | 4,145                      | XXX                                 |  |
| 89178B-AB-0                                                                                                                                                        | TPMT 2019-4 A2 - CMO/RMBS                   |                             | 1.A                                                                                            | 1,997,894   | 2,000,000   | 1,812,962   | 1,996,879                         | 0                                                   | (253)                                           | 0                                                                      | 0                                                   | 3.250             | 3.254                | MON       | 5,417                               | 65,000                              | 08/26/2022 | 10/27/2059                        | 36,725                     | XXX                                 |  |
| 917437-XQ-3                                                                                                                                                        | UTAH HSG CORP SINGLE<br>FAMILY MTG REV      |                             | 1.C FE                                                                                         | 2,952,840   | 2,750,000   | 2,930,415   | 2,949,550                         | 0                                                   | (3,290)                                         | 0                                                                      | 0                                                   | 6.500             | 5.684                | JJ        | 49,156                              | 0                                   | 08/27/2025 | 07/01/2055                        | 2,928,503                  | XXX                                 |  |
| 924928-AB-0                                                                                                                                                        | VERUS 2025-3 A2 - RMBS                      |                             | 1.B FE                                                                                         | 868,654     | 868,655     | 875,189     | 868,657                           | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 5.776             | 5.752                | MON       | 4,181                               | 33,449                              | 04/15/2025 | 05/27/2070                        | 2,895,942                  | XXX                                 |  |
| 924930-AG-5                                                                                                                                                        | VERUS 258 A3 - RMBS                         |                             | 1.F FE                                                                                         | 5,772,065   | 5,772,142   | 5,768,760   | 5,772,075                         | 0                                                   | 11                                              | 0                                                                      | 0                                                   | 5.224             | 5.204                | MON       | 25,128                              | 75,384                              | 09/05/2025 | 09/25/2070                        | 18,612,580                 | XXX                                 |  |
| 924931-AG-3                                                                                                                                                        | VERUS 2025-7 A3 - RMBS                      |                             | 1.F FE                                                                                         | 6,759,466   | 6,759,469   | 6,809,828   | 6,759,489                         | 0                                                   | 23                                              | 0                                                                      | 0                                                   | 5.535             | 5.787                | MON       | 31,178                              | 124,712                             | 08/07/2025 | 08/25/2070                        | 9,496                      | XXX                                 |  |
| 92539T-AB-9                                                                                                                                                        | VERUS 2023-4 A2 -<br>CMO/RMBS               |                             | 1.A                                                                                            | 685,607     | 685,613     | 696,726     | 688,487                           | 0                                                   | 1,514                                           | 0                                                                      | 0                                                   | 6.116             | 6.120                | MON       | 3,494                               | 41,932                              | 05/15/2023 | 05/25/2068                        | 3,683                      | XXX                                 |  |
| 92540U-AD-9                                                                                                                                                        | VERUS 2025-4 A2 - RMBS                      |                             | 1.C FE                                                                                         | 1,095,065   | 1,095,079   | 1,107,618   | 1,095,055                         | 0                                                   | (10)                                            | 0                                                                      | 0                                                   | 5.651             | 5.628                | MON       | 5,157                               | 36,098                              | 05/08/2025 | 05/27/2070                        | 3,698,632                  | XXX                                 |  |
| 92540X-AB-7                                                                                                                                                        | VERUS 2025-5 A2 - RMBS                      |                             | 1.B FE                                                                                         | 1,133,978   | 1,133,984   | 1,143,844   | 1,133,977                         | 0                                                   | (2)                                             | 0                                                                      | 0                                                   | 5.580             | 5.558                | MON       | 5,273                               | 31,638                              | 06/04/2025 | 06/25/2070                        | 3,823,227                  | XXX                                 |  |
| 92540Y-AB-5                                                                                                                                                        | VERUS 2025-6 A2 - RMBS                      |                             | 1.C FE                                                                                         | 4,955,821   | 4,955,904   | 5,005,724   | 4,957,238                         | 0                                                   | 1,417                                           | 0                                                                      | 0                                                   | 5.670             | 5.703                | MON       | 23,417                              | 117,083                             | 07/08/2025 | 07/25/2070                        | 4,577                      | XXX                                 |  |
| 95002Q-AE-0                                                                                                                                                        | WFMB5 2020-2 A5 -<br>CMO/RMBS               |                             | 1.A                                                                                            | 2,571,378   | 2,747,923   | 2,393,770   | 2,592,185                         | 0                                                   | (4,369)                                         | 0                                                                      | 0                                                   | 3.000             | 3.838                | MON       | 6,870                               | 82,438                              | 08/26/2022 | 02/25/2050                        | 1,198                      | XXX                                 |  |
| 95003A-AC-8                                                                                                                                                        | WFMB5 211 A3 - CMO/RMBS                     |                             | 1.A                                                                                            | 808,860     | 931,648     | 840,084     | 833,325                           | 0                                                   | 7,444                                           | 0                                                                      | 0                                                   | 2.500             | 5.094                | MON       | 1,941                               | 23,291                              | 12/06/2022 | 12/26/2050                        | 5,071                      | XXX                                 |  |
| 1059999999 – Asset-Backed Securities: Financial Asset-Backed<br>Securities – Self-Liquidating, Non-Agency Residential Mortgage-Backed<br>Securities (Unaffiliated) |                                             |                             |                                                                                                | 179,693,965 | 185,442,077 | 179,524,313 | 180,210,657                       | 0                                                   | 61,663                                          | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 797,142                             | 4,830,476                           | XXX        | XXX                               | 252,502,205                | XXX                                 |  |
| Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)                     |                                             |                             |                                                                                                |             |             |             |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |  |
| 03880X-AA-4                                                                                                                                                        | ARCLO 2022-FL1 A - CMBS                     |                             | 1.A FE                                                                                         | 1,817,749   | 1,817,749   | 1,825,067   | 1,817,749                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.186             | 5.491                | MON       | 4,452                               | 105,242                             | 01/26/2022 | 01/15/2037                        | 49,091                     | XXX                                 |  |
| 05492V-AF-2                                                                                                                                                        | BBCMS 2020-C7 A5 - CMBS                     |                             | 1.A                                                                                            | 4,631,658   | 4,600,000   | 4,148,761   | 4,599,530                         | 0                                                   | (1,495)                                         | 0                                                                      | 0                                                   | 2.037             | 2.015                | MON       | 7,809                               | 93,702                              | 08/26/2022 | 04/17/2053                        | 337,158                    | XXX                                 |  |
| 055983-AA-8                                                                                                                                                        | BSPRT 2022-FL8 A - CMBS                     |                             | 1.A FE                                                                                         | 861,532     | 872,595     | 869,904     | 872,359                           | 0                                                   | 881                                             | 0                                                                      | 0                                                   | 5.484             | 6.497                | MON       | 2,260                               | 51,551                              | 08/26/2022 | 02/17/2037                        | 540,387                    | XXX                                 |  |
| 06539W-BA-3                                                                                                                                                        | BANK 2020-BNK25 A4 - CMBS                   |                             | 1.A                                                                                            | 1,262,400   | 1,250,000   | 1,138,518   | 1,254,272                         | 0                                                   | (1,447)                                         | 0                                                                      | 0                                                   | 2.399             | 2.282                | MON       | 2,499                               | 29,988                              | 01/27/2020 | 01/18/2063                        | 474,160                    | XXX                                 |  |
| 06539X-AC-8                                                                                                                                                        | BANK 2020-BNK27 A4 - CMBS                   |                             | 1.A                                                                                            | 7,012,412   | 7,700,000   | 6,864,667   | 7,294,979                         | 0                                                   | 90,697                                          | 0                                                                      | 0                                                   | 1.901             | 3.308                | MON       | 12,198                              | 146,377                             | 08/26/2022 | 04/17/2063                        | 7,566,851                  | XXX                                 |  |
| 065403-BB-2                                                                                                                                                        | BANK 2019-BNK17 A3 - CMBS                   |                             | 1.A                                                                                            | 138,211     | 146,640     | 143,656     | 142,103                           | 0                                                   | 1,266                                           | 0                                                                      | 0                                                   | 3.456             | 4.517                | MON       | 422                                 | 5,068                               | 08/26/2022 | 04/17/2052                        | 9,487                      | XXX                                 |  |
| 065404-BB-0                                                                                                                                                        | BANK 2018-BNK10 A5 - CMBS                   |                             | 1.A                                                                                            | 2,723,242   | 2,500,000   | 2,477,238   | 2,556,643                         | 0                                                   | (29,038)                                        | 0                                                                      | 0                                                   | 3.688             | 2.464                | MON       | 7,683                               | 92,200                              | 11/21/2019 | 02/17/2061                        | 1,292,081                  | XXX                                 |  |
| 06540B-BC-2                                                                                                                                                        | BANK 2019-BNK21 A4 - CMBS                   |                             | 1.A                                                                                            | 251,279     | 278,639     | 264,851     | 263,225                           | 0                                                   | 4,182                                           | 0                                                                      | 0                                                   | 2.600             | 4.416                | MON       | 604                                 | 7,244                               | 08/26/2022 | 10/18/2052                        | 164,660                    | XXX                                 |  |
| 06540B-BG-3                                                                                                                                                        | BANK 2019-BNK21 AS - CMBS                   |                             | 1.A                                                                                            | 1,554,718   | 1,750,000   | 1,645,581   | 1,636,941                         | 0                                                   | 25,996                                          | 0                                                                      | 0                                                   | 3.093             | 4.982                | MON       | 4,511                               | 54,128                              | 08/26/2022 | 10/18/2052                        | 1,754,511                  | XXX                                 |  |
| 06540L-BF-3                                                                                                                                                        | BANK 2021-BNK37 A5 - CMBS                   |                             | 1.A                                                                                            | 131,081     | 150,000     | 134,135     | 137,125                           | 0                                                   | 1,897                                           | 0                                                                      | 0                                                   | 2.618             | 4.313                | MON       | 327                                 | 3,927                               | 08/26/2022 | 11/18/2064                        | 150,327                    | XXX                                 |  |
| 06540M-BH-7                                                                                                                                                        | BANK 2022-BNK41 A4 - CMBS                   |                             | 1.A                                                                                            | 3,430,643   | 3,500,000   | 3,336,951   | 3,450,115                         | 0                                                   | 6,246                                           | 0                                                                      | 0                                                   | 3.916             | 4.112                | MON       | 11,422                              | 134,479                             | 07/20/2022 | 04/17/2065                        | 622,191                    | XXX                                 |  |
| 06540X-BF-7                                                                                                                                                        | BANK 2019-BNK22 A3 - CMBS                   |                             | 1.A                                                                                            | 537,102     | 600,000     | 568,760     | 564,419                           | 0                                                   | 8,521                                           | 0                                                                      | 0                                                   | 2.726             | 4.493                | MON       | 1,363                               | 16,356                              | 08/26/2022 | 11/17/2062                        | 397,845                    | XXX                                 |  |
| 06650A-AE-7                                                                                                                                                        | BANK 2017-BNK8 A4 - CMBS                    |                             | 1.A                                                                                            | 962,560     | 1,000,000   | 965,619     | 985,100                           | 0                                                   | 7,066                                           | 0                                                                      | 0                                                   | 3.488             | 4.308                | MON       | 2,907                               | 34,880                              | 08/26/2022 | 11/18/2050                        | 184,033                    | XXX                                 |  |
| 08160B-AD-6                                                                                                                                                        | BMARK 2018-B5 A4 - CMBS                     |                             | 1.A                                                                                            | 993,510     | 1,000,000   | 994,335     | 996,124                           | 0                                                   | 819                                             | 0                                                                      | 0                                                   | 4.208             | 4.340                | MON       | 3,506                               | 42,076                              | 08/26/2022 | 07/17/2051                        | 1,003,506                  | XXX                                 |  |
| 08162C-AD-2                                                                                                                                                        | BMARK 2018-B6 A4 - CMBS                     |                             | 1.A                                                                                            | 1,565,331   | 1,382,000   | 1,374,252   | 1,440,582                         | 0                                                   | (22,026)                                        | 0                                                                      | 0                                                   | 4.261             | 2.550                | MON       | 4,907                               | 58,887                              | 12/13/2019 | 10/13/2051                        | 102,382                    | XXX                                 |  |
| 08162R-AC-1                                                                                                                                                        | BMARK 2021-B23 4A1 - CMBS                   |                             | 1.A                                                                                            | 208,113     | 250,000     | 218,373     | 223,691                           | 0                                                   | 4,828                                           | 0                                                                      | 0                                                   | 1.823             | 4.309                | MON       | 380                                 | 4,557                               | 08/26/2022 | 02/18/2054                        | 89,310                     | XXX                                 |  |
| 08162T-BA-0                                                                                                                                                        | BMARK 2018-B7 A3 - CMBS                     |                             | 1.A                                                                                            | 2,955,120   | 3,000,000   | 2,980,404   | 2,976,128                         | 0                                                   | 6,461                                           | 0                                                                      | 0                                                   | 4.241             | 4.537                | MON       | 10,603                              | 127,230                             | 08/26/2022 | 05/16/2053                        | 1,111,788                  | XXX                                 |  |
| 08163C-BB-4                                                                                                                                                        | BMARK 2021-B24 A4 - CMBS                    |                             | 1.A                                                                                            | 172,920     | 200,000     | 177,347     | 184,764                           | 0                                                   | 3,698                                           | 0                                                                      | 0                                                   | 2.264             | 4.556                | MON       | 377                                 | 4,528                               | 08/26/2022 | 03/17/2054                        | 99,391                     | XXX                                 |  |
| 125039-AF-4                                                                                                                                                        | CD 2017-CD6 A5 - CMBS                       |                             | 1.A                                                                                            | 1,765,393   | 1,750,000   | 1,717,165   | 1,747,834                         | 0                                                   | 7                                               | 0                                                                      | 0                                                   | 3.456             | 3.484                | MON       | 5,040                               | 60,480                              | 08/26/2022 | 11/15/2050                        | 279,751                    | XXX                                 |  |
| 17291N-AA-9                                                                                                                                                        | CGCMT 2023-SMRT A - CMBS                    |                             | 1.A                                                                                            | 2,060,000   | 2,000,000   | 2,056,581   | 2,029,413                         | 0                                                   | (11,766)                                        | 0                                                                      | 0                                                   | 6.015             | 5.256                | MON       | 10,024                              | 118,018                             | 05/10/2023 | 06/12/2040                        | 2,009,978                  | XXX                                 |  |
| 17326F-AD-9                                                                                                                                                        | CGCMT 2017-C4 A4 - CMBS                     |                             | 1.A                                                                                            | 959,260     | 1,000,000   | 986,376     | 984,743                           | 0                                                   | 8,003                                           | 0                                                                      | 0                                                   | 3.471             | 4.392                | MON       | 2,893                               | 34,710                              | 08/26/2022 | 10/17/2050                        | 720,511                    | XXX                                 |  |
| 21873E-AA-7                                                                                                                                                        | CAFL 2022-1 A - CMBS                        |                             | 1.A FE                                                                                         | 1,769,414   | 1,769,491   | 1,768,961   | 1,767,290                         | 0                                                   | (528)                                           | 0                                                                      | 0                                                   | 4.744             | 4.756                | MON       | 6,995                               | 92,070                              | 06/24/2022 | 06/17/2055                        | 435,106                    | XXX                                 |  |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

| 1                                                                                                                                                                     | 2                        | 3                           | 4                                                                                              | 5           | 6          | 7          | 8                                 | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest          |                      |           |                                     |                                     | Dates      |                                   | 20                         | 21                                  |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------|------------------------------------------------------------------------------------------------|-------------|------------|------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|-------------------|----------------------|-----------|-------------------------------------|-------------------------------------|------------|-----------------------------------|----------------------------|-------------------------------------|
|                                                                                                                                                                       |                          |                             |                                                                                                |             |            |            |                                   | 9                                                   | 10                                              | 11                                                                     | 12                                                  | 13                | 14                   | 15        | 16                                  | 17                                  | 18         | 19                                |                            |                                     |
|                                                                                                                                                                       |                          |                             |                                                                                                |             |            |            |                                   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Stated Rate<br>of | Effective<br>Rate of | When Paid | Interest<br>Income Due<br>& Accrued | Interest<br>Received<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity | Payment Due at<br>Maturity | Origination<br>Balloon<br>Payment % |
| CUSIP<br>Identification                                                                                                                                               | Description              | Restricted<br>Asset<br>Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Par Value  | Fair Value | Book / Adjusted<br>Carrying Value |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 36250S-AE-9                                                                                                                                                           | GSMS 2018-GS10 A5 - CMBS |                             | 1.A                                                                                            | 2,457,600   | 2,500,000  | 2,471,599  | 2,479,331                         | 0                                                   | 6,781                                           | 0                                                                      | 0                                                   | 4.155             | 4.509                | MON       | 8,656                               | 103,875                             | 08/26/2022 | 07/12/2051                        | 576,907                    | XXX                                 |
| 36258Y-BF-4                                                                                                                                                           | GSMS 2020-GC45 A4 - CMBS |                             | 1.A                                                                                            | 4,203,321   | 4,500,000  | 4,223,603  | 4,325,574                         | 0                                                   | 38,860                                          | 0                                                                      | 0                                                   | 2.658             | 3.731                | MON       | 9,969                               | 119,628                             | 08/26/2022 | 02/14/2053                        | 4,302,812                  | XXX                                 |
| 36260J-AD-9                                                                                                                                                           | GSMS 2019-GC39 A4 - CMBS |                             | 1.A                                                                                            | 190,442     | 200,000    | 190,160    | 194,870                           | 0                                                   | 1,392                                           | 0                                                                      | 0                                                   | 3.567             | 4.428                | MON       | 595                                 | 7,134                               | 08/26/2022 | 05/10/2052                        | 117,960                    | XXX                                 |
| 403950-AA-6                                                                                                                                                           | HGI 22FL3 A - CMBS       |                             | 1.A FE                                                                                         | 838,754     | 850,265    | 846,401    | 847,593                           | 0                                                   | (911)                                           | 0                                                                      | 0                                                   | 5.824             | 7.018                | MON       | 1,788                               | 54,621                              | 08/26/2022 | 04/20/2037                        | 498,027                    | XXX                                 |
| 465968-AE-5                                                                                                                                                           | JPMCC 2017-JP7 A5 - CMBS |                             | 1.A                                                                                            | 1,926,960   | 2,000,000  | 1,965,351  | 1,974,184                         | 0                                                   | 14,930                                          | 0                                                                      | 0                                                   | 3.454             | 4.299                | MON       | 5,757                               | 69,080                              | 08/26/2022 | 09/15/2050                        | 617,841                    | XXX                                 |
| 61691G-AR-1                                                                                                                                                           | MSBAM 2016-C32 A3 - CMBS |                             | 1.A                                                                                            | 1,828,200   | 1,896,788  | 1,881,638  | 1,880,140                         | 0                                                   | 16,310                                          | 0                                                                      | 0                                                   | 3.459             | 4.412                | MON       | 5,467                               | 65,610                              | 08/26/2022 | 12/17/2049                        | 1,297,993                  | XXX                                 |
| 61766E-BD-6                                                                                                                                                           | MSBAM 2016-C29 A3 - CMBS |                             | 1.A FE                                                                                         | 522,268     | 545,199    | 544,327    | 545,199                           | 0                                                   | 7,446                                           | 0                                                                      | 0                                                   | 3.058             | 4.503                | MON       | 1,389                               | 16,672                              | 08/26/2022 | 05/17/2049                        | 546,588                    | XXX                                 |
| 74333Q-AC-9                                                                                                                                                           | PROG 21SFR9 B - CMBS     |                             | 1.A FE                                                                                         | 2,664,570   | 3,000,000  | 2,821,865  | 2,712,401                         | 0                                                   | 14,802                                          | 0                                                                      | 0                                                   | 2.262             | 3.053                | MON       | 4,901                               | 67,860                              | 08/26/2022 | 11/26/2040                        | 3,819,033                  | XXX                                 |
| 74334D-AA-1                                                                                                                                                           | PROG 22SFR6 A - CMBS     |                             | 1.A FE                                                                                         | 1,235,313   | 1,235,360  | 1,234,915  | 1,232,804                         | 0                                                   | 68                                              | 0                                                                      | 0                                                   | 4.451             | 4.499                | MON       | 1,833                               | 55,014                              | 07/25/2022 | 07/19/2039                        | 1,254,636                  | XXX                                 |
| 89612L-AB-2                                                                                                                                                           | TAH 2019-SFR1 B - CMBS   |                             | 1.A FE                                                                                         | 1,328,376   | 1,400,000  | 1,393,028  | 1,400,000                         | 0                                                   | 18,990                                          | 0                                                                      | 0                                                   | 2.999             | 2.999                | MON       | 3,499                               | 41,986                              | 08/26/2022 | 03/18/2038                        | 0                          | XXX                                 |
| 89613G-AA-4                                                                                                                                                           | TAH 2020-SFR1 A - CMBS   |                             | 1.A FE                                                                                         | 4,161,824   | 4,458,347  | 4,390,691  | 4,458,347                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.499             | 1.499                | MON       | 5,569                               | 66,831                              | 08/26/2022 | 07/19/2038                        | 0                          | XXX                                 |
| 89616Q-AA-9                                                                                                                                                           | TCN 2022-SFR1 A - CMBS   |                             | 1.A FE                                                                                         | 1,192,800   | 1,244,146  | 1,237,163  | 1,228,924                         | 0                                                   | 11,409                                          | 0                                                                      | 0                                                   | 3.856             | 4.898                | MON       | 3,998                               | 47,974                              | 08/26/2022 | 04/19/2039                        | 51,813                     | XXX                                 |
| 89616T-AA-3                                                                                                                                                           | TCN 2022-SFR2 A - CMBS   |                             | 1.A FE                                                                                         | 1,992,477   | 1,992,511  | 1,988,760  | 1,988,129                         | 0                                                   | 211                                             | 0                                                                      | 0                                                   | 4.849             | 4.900                | MON       | 8,051                               | 96,617                              | 06/27/2022 | 07/19/2040                        | 2,005,383                  | XXX                                 |
| 95000Y-AY-1                                                                                                                                                           | WFCM 2017-C40 A4 - CMBS  |                             | 1.A FE                                                                                         | 3,608,363   | 3,750,000  | 3,677,303  | 3,695,850                         | 0                                                   | 27,423                                          | 0                                                                      | 0                                                   | 3.581             | 4.429                | MON       | 11,191                              | 134,288                             | 08/26/2022 | 10/17/2050                        | 2,554,161                  | XXX                                 |
| 95001M-AF-7                                                                                                                                                           | WFCM 2017-C38 A5 - CMBS  |                             | 1.A                                                                                            | 1,919,580   | 2,000,000  | 1,953,857  | 1,972,029                         | 0                                                   | 16,473                                          | 0                                                                      | 0                                                   | 3.453             | 4.391                | MON       | 5,755                               | 69,060                              | 08/26/2022 | 07/15/2050                        | 2,005,755                  | XXX                                 |
| 95001V-AT-7                                                                                                                                                           | WFCM 2019-C51 A3 - CMBS  |                             | 1.A                                                                                            | 218,853     | 235,731    | 226,157    | 226,188                           | 0                                                   | 2,539                                           | 0                                                                      | 0                                                   | 3.055             | 4.366                | MON       | 600                                 | 7,202                               | 08/26/2022 | 06/17/2052                        | 170,783                    | XXX                                 |
| 95001V-AX-8                                                                                                                                                           | WFCM 2019-C51 AS - CMBS  |                             | 1.A                                                                                            | 1,836,100   | 2,000,000  | 1,843,667  | 1,908,595                         | 0                                                   | 22,932                                          | 0                                                                      | 0                                                   | 3.584             | 5.035                | MON       | 5,973                               | 71,680                              | 08/26/2022 | 06/17/2052                        | 2,005,973                  | XXX                                 |
| 95001X-BA-3                                                                                                                                                           | WFCM 2019-C50 A4 - CMBS  |                             | 1.A                                                                                            | 1,716,749   | 1,713,633  | 1,679,302  | 1,711,311                         | 0                                                   | (33)                                            | 0                                                                      | 0                                                   | 3.466             | 3.490                | MON       | 4,950                               | 59,395                              | 08/26/2022 | 05/17/2052                        | 806,657                    | XXX                                 |
| 95002M-BA-6                                                                                                                                                           | WFCM 2019-C52 AS - CMBS  |                             | 1.A                                                                                            | 1,328,940   | 1,500,000  | 1,385,526  | 1,402,814                         | 0                                                   | 23,392                                          | 0                                                                      | 0                                                   | 3.143             | 5.122                | MON       | 3,929                               | 47,145                              | 08/26/2022 | 08/16/2052                        | 1,503,929                  | XXX                                 |
| 1079999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)           |                          |                             |                                                                                                | 72,935,135  | 75,539,094 | 72,612,814 | 74,109,410                        | 0                                                   | 327,280                                         | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 197,052                             | 2,519,367                           | XXX        | XXX                               | 43,530,755                 | XXX                                 |
| Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)                                             |                          |                             |                                                                                                |             |            |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 04016N-BF-9                                                                                                                                                           | ARES XLIV 3R2 - CDO      |                             | 1.C FE                                                                                         | 2,715,519   | 3,000,000  | 2,818,415  | 2,834,260                         | 0                                                   | 38,185                                          | 0                                                                      | 0                                                   | 3.199             | 4.774                | JAJO      | 20,262                              | 95,979                              | 08/26/2022 | 04/17/2034                        | 303,758                    | XXX                                 |
| 06744N-BQ-9                                                                                                                                                           | BARDT 1911RR ARR - CDO   |                             | 1.A FE                                                                                         | 1,267,813   | 1,267,813  | 1,267,813  | 1,267,813                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.837             | 4.886                | JAJO      | 12,095                              | 48,373                              | 01/17/2025 | 10/22/2032                        | 72,305                     | XXX                                 |
| 08182T-AA-7                                                                                                                                                           | BSP XXXVII A - CDO       |                             | 1.A FE                                                                                         | 2,000,000   | 2,000,000  | 2,006,641  | 2,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.208             | 5.255                | JAJO      | 19,096                              | 100,178                             | 11/01/2024 | 01/25/2038                        | 3,718                      | XXX                                 |
| 08182T-AC-3                                                                                                                                                           | BSP XXXVII B - CDO       |                             | 1.C FE                                                                                         | 2,000,000   | 2,000,000  | 2,005,801  | 2,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.508             | 5.558                | JAJO      | 20,196                              | 105,478                             | 11/01/2024 | 01/25/2038                        | 191,852                    | XXX                                 |
| 14311D-BN-5                                                                                                                                                           | CGMS 2015-1 AR3 - CDO    |                             | 1.A FE                                                                                         | 655,747     | 664,909    | 664,910    | 659,478                           | 0                                                   | 86                                              | 0                                                                      | 0                                                   | 5.126             | 7.064                | JAJO      | 6,911                               | 37,776                              | 08/26/2022 | 07/21/2031                        | 70,226                     | XXX                                 |
| 14320C-AC-1                                                                                                                                                           | CGMS 2025-2 B - CDO      |                             | 1.C FE                                                                                         | 3,000,000   | 3,000,000  | 3,024,182  | 3,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 6.274             | 6.362                | JAJO      | 106,137                             | 0                                   | 05/01/2025 | 07/26/2038                        | 4,049,869                  | XXX                                 |
| 26251L-AC-8                                                                                                                                                           | DRSLF 64 A - CDO         |                             | 1.A FE                                                                                         | 1,004,123   | 1,015,150  | 1,015,144  | 1,013,871                         | 0                                                   | 1,214                                           | 0                                                                      | 0                                                   | 5.116             | 6.646                | JAJO      | 10,531                              | 58,118                              | 08/26/2022 | 04/18/2031                        | 89,548                     | XXX                                 |
| 26251N-AB-6                                                                                                                                                           | DRSLF 60 A - CDO         |                             | 1.A FE                                                                                         | 371,564     | 377,474    | 377,618    | 373,316                           | 0                                                   | (3,338)                                         | 0                                                                      | 0                                                   | 5.216             | 6.888                | JAJO      | 4,266                               | 21,797                              | 08/26/2022 | 07/15/2031                        | 45,137                     | XXX                                 |
| 38138J-AS-2                                                                                                                                                           | GLM 9 BR - CDO           |                             | 1.C FE                                                                                         | 2,502,500   | 2,500,000  | 2,510,628  | 2,502,227                         | 0                                                   | (273)                                           | 0                                                                      | 0                                                   | 5.807             | 5.877                | JAJO      | 28,767                              | 78,961                              | 04/29/2025 | 04/20/2037                        | 171,234                    | XXX                                 |
| 38139K-AC-3                                                                                                                                                           | GLM 23 A - CDO           |                             | 1.A FE                                                                                         | 1,750,000   | 1,750,000  | 1,750,772  | 1,750,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.154             | 5.204                | JAJO      | 18,291                              | 82,719                              | 11/26/2024 | 01/20/2039                        | 50,535                     | XXX                                 |
| 55822X-AE-7                                                                                                                                                           | MDPK LXVIII B - CDO      |                             | 1.B FE                                                                                         | 1,989,000   | 2,000,000  | 2,004,632  | 1,990,237                         | 0                                                   | 1,237                                           | 0                                                                      | 0                                                   | 5.534             | 5.662                | JAJO      | 22,445                              | 91,871                              | 04/30/2025 | 01/20/2038                        | 144,197                    | XXX                                 |
| 67707C-BE-7                                                                                                                                                           | OAKC X-R B1R - CDO       |                             | 1.C FE                                                                                         | 990,000     | 1,000,000  | 998,177    | 990,664                           | 0                                                   | 664                                             | 0                                                                      | 0                                                   | 5.364             | 5.563                | JAJO      | 10,878                              | 29,208                              | 04/25/2025 | 04/20/2038                        | 23,424                     | XXX                                 |
| 76761R-BJ-7                                                                                                                                                           | RSRVA 1R3 BR3 - CDO      |                             | 1.C FE                                                                                         | 2,000,000   | 2,000,000  | 1,996,355  | 2,000,000                         | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.145             | 5.219                | JAJO      | 2,858                               | 0                                   | 12/12/2025 | 01/18/2034                        | 2,443,863                  | XXX                                 |
| 92916X-AJ-6                                                                                                                                                           | INGIM 2013-3 1RR - CDO   |                             | 1.A FE                                                                                         | 237,090     | 240,401    | 240,423    | 238,603                           | 0                                                   | (1,483)                                         | 0                                                                      | 0                                                   | 5.296             | 6.853                | JAJO      | 2,582                               | 14,203                              | 08/26/2022 | 10/20/2031                        | 58,575                     | XXX                                 |
| 1099999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)                                |                          |                             |                                                                                                | 22,483,356  | 22,815,747 | 22,680,775 | 22,620,470                        | 0                                                   | 36,293                                          | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 285,316                             | 764,662                             | XXX        | XXX                               | 7,718,243                  | XXX                                 |
| Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)              |                          |                             |                                                                                                |             |            |            |                                   |                                                     |                                                 |                                                                        |                                                     |                   |                      |           |                                     |                                     |            |                                   |                            |                                     |
| 10569P-AA-4                                                                                                                                                           | BRAVO 25CES1 A1A - RMBS  |                             | 1.A FE                                                                                         | 1,985,467   | 1,985,485  | 1,991,702  | 1,985,457                         | 0                                                   | (10)                                            | 0                                                                      | 0                                                   | 5.703             | 5.677                | MON       | 9,436                               | 84,924                              | 03/31/2025 | 02/25/2055                        | 5,005,010                  | XXX                                 |
| 28225G-AA-2                                                                                                                                                           | EFMT 25CES2 A1A - RMBS   |                             | 1.A                                                                                            | 1,741,851   | 1,763,863  | 1,741,890  | 1,741,833                         | 0                                                   | (18)                                            | 0                                                                      | 0                                                   | 5.655             | 5.630                | MON       | 8,209                               | 73,878                              | 03/24/2025 | 02/25/2060                        | 4,869,388                  | XXX                                 |
| 36263H-AA-6                                                                                                                                                           | GMREV 2021-1 A - ABS     |                             | 1.A FE                                                                                         | 223,736     | 250,000    | 245,281    | 245,188                           | 0                                                   | 6,709                                           | 0                                                                      | 0                                                   | 1.170             | 4.018                | MON       | 163                                 | 2,925                               | 08/26/2022 | 06/12/2034                        | 250,244                    | XXX                                 |
| 55400E-AA-7                                                                                                                                                           | MVVOT 201 A - ABS        |                             | 1.A FE                                                                                         | 118,114     | 127,685    | 121,623    | 120,976                           | 0                                                   | 765                                             | 0                                                                      | 0                                                   | 1.740             | 5.244                | MON       | 68                                  | 2,222                               | 08/26/2022 | 10/20/2037                        | 2,938                      | XXX                                 |
| 63942K-AA-2                                                                                                                                                           | NAVSL 2021-G A - ABS     |                             | 1.A FE                                                                                         | 160,780     | 181,395    | 164,847    | 167,284                           | 0                                                   | 2,243                                           | 0                                                                      | 0                                                   | 1.580             | 4.761                | MON       | 127                                 | 2,866                               | 08/26/2022 | 04/15/2070                        | 240                        | XXX                                 |
| 63942M-AA-8                                                                                                                                                           | NAVSL 2022-A - ABS       |                             | 1.A FE                                                                                         | 892,282     | 983,501    | 898,015    | 918,484                           | 0                                                   | 9,371                                           | 0                                                                      | 0                                                   | 2.230             | 4.673                | MON       | 975                                 | 21,932                              | 08/26/2022 | 07/15/2070                        | 2,060                      | XXX                                 |
| 1119999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) |                          |                             |                                                                                                | 5,122,229   | 5,269,956  | 5,185,332  | 5,179,222                         | 0                                                   | 19,060                                          | 0                                                                      | 0                                                   | XXX               | XXX                  | XXX       | 18,977                              | 188,747                             | XXX        | XXX                               | 10,129,880                 | XXX                                 |

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

| 1                                                                                                                                                                             | 2                                      | 3                     | 4                                                                         | 5             | 6             | 7             | 8                              | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                            | Interest       |                   |           |                               |                               | Dates      |                             | 20                      | 21                            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|-----------------------|---------------------------------------------------------------------------|---------------|---------------|---------------|--------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------------|-------------------|-----------|-------------------------------|-------------------------------|------------|-----------------------------|-------------------------|-------------------------------|
|                                                                                                                                                                               |                                        |                       |                                                                           |               |               |               |                                | 9                                          | 10                                        | 11                                                        | 12                                         | 13             | 14                | 15        | 16                            | 17                            | 18         | 19                          |                         |                               |
| CUSIP Identification                                                                                                                                                          | Description                            | Restricted Asset Code | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost   | Par Value     | Fair Value    | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Stated Rate of | Effective Rate of | When Paid | Interest Income Due & Accrued | Interest Received During Year | Acquired   | Stated Contractual Maturity | Payment Due at Maturity | Origination Balloon Payment % |
| 1209999999 – Subtotals – Financial Asset-Backed Securities – Self-Liquidating                                                                                                 |                                        |                       |                                                                           | 478,084,111   | 492,396,318   | 475,141,964   | 480,648,510                    | 0                                          | 630,883                                   | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 1,983,282                     | 15,892,832                    | XXX        | XXX                         | 314,032,201             | XXX                           |
| Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)              |                                        |                       |                                                                           |               |               |               |                                |                                            |                                           |                                                           |                                            |                |                   |           |                               |                               |            |                             |                         |                               |
| 00840C-AA-5                                                                                                                                                                   | AG ABC Structured Class A Note         |                       | 2.C PL                                                                    | 11,398,972    | 11,398,972    | 11,122,262    | 11,398,972                     | 0                                          | 0                                         | 0                                                         | 0                                          | 4.250          | 4.255             | MJSD      | 1,327                         | 480,082                       | 02/27/2025 | 12/15/2031                  | 11,479,936              | 1.000                         |
| 00840C-AB-3                                                                                                                                                                   | AG ABC Structured Class B Note         |                       | 3.B PL                                                                    | 2,584,288     | 2,584,288     | 2,422,858     | 2,422,858                      | 126,991                                    | 0                                         | 0                                                         | 0                                          | 5.250          | 5.255             | MJSD      | 372                           | 135,197                       | 02/27/2025 | 12/15/2031                  | 2,606,962               | 1.000                         |
| 83022@-AB-4                                                                                                                                                                   | Sixth Street PABI I, Class A2 Notes    |                       | 2.A PL                                                                    | 6,809,191     | 6,809,191     | 6,886,135     | 6,809,191                      | 0                                          | 0                                         | 0                                                         | 0                                          | 6.790          | 6.789             | MJSD      | 50,336                        | 150,068                       | 12/15/2025 | 12/15/2064                  | 6,827,171               | 1.000                         |
| 83022@-AD-0                                                                                                                                                                   | Sixth Street PABI I, Class B2 Notes    |                       | 2.C PL                                                                    | 2,269,730     | 2,269,730     | 2,304,003     | 2,269,730                      | 0                                          | 0                                         | 0                                                         | 0                                          | 8.040          | 8.039             | MJSD      | 19,867                        | 72,394                        | 12/15/2025 | 12/15/2064                  | 2,322,448               | 1.000                         |
| 83022@-AF-5                                                                                                                                                                   | Sixth Street PABI I, Class C2 Notes    |                       | 3.B PL                                                                    | 1,418,579     | 1,418,579     | 1,442,695     | 1,418,579                      | 0                                          | 0                                         | 0                                                         | 0                                          | 9.040          | 9.038             | MJSD      | 13,962                        | 56,432                        | 12/15/2025 | 12/15/2064                  | 1,455,626               | 1.000                         |
| 87268H-AA-4                                                                                                                                                                   | TPG AG CSF III Structured Class A Note |                       | 2.C PL                                                                    | 2,750,000     | 2,750,000     | 2,750,000     | 2,750,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 6.000          | 6.001             | JAJO      | 7,685                         | 0                             | 12/15/2025 | 03/31/2035                  | 2,791,250               | 1.000                         |
| 87268H-AB-2                                                                                                                                                                   | TPG AG CSF III Structured Class B Note |                       | 3.B PL                                                                    | 1,000,000     | 1,000,000     | 1,000,000     | 1,000,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 7.000          | 7.001             | JAJO      | 3,260                         | 0                             | 12/15/2025 | 03/31/2035                  | 1,017,500               | 1.000                         |
| 87268H-AC-0                                                                                                                                                                   | TPG AG CSF III Structured Class C Note |                       | 4.B PL                                                                    | 500,000       | 500,000       | 500,000       | 500,000                        | 0                                          | 0                                         | 0                                                         | 0                                          | 8.000          | 8.001             | JAJO      | 1,863                         | 0                             | 12/15/2025 | 03/31/2035                  | 510,000                 | 1.000                         |
| 89238R-AA-5                                                                                                                                                                   | TPG AG ABC Structured II Class A Note  |                       | 2.B PL                                                                    | 11,410,000    | 11,410,000    | 12,681,998    | 11,410,000                     | 0                                          | 0                                         | 0                                                         | 0                                          | 6.500          | 6.520             | MJSD      | 561,732                       | 0                             | 11/28/2025 | 03/30/2035                  | 11,470,958              | 1.000                         |
| 89238R-AB-3                                                                                                                                                                   | TPG AG ABC Structured II Class B Note  |                       | 3.B IF                                                                    | 3,260,000     | 3,260,000     | 3,528,823     | 3,260,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 8.000          | 8.025             | MJSD      | 197,532                       | 0                             | 11/28/2025 | 03/30/2035                  | 3,281,436               | 1.000                         |
| 1339999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) |                                        |                       |                                                                           | 43,400,760    | 43,400,760    | 44,638,774    | 43,239,330                     | 126,991                                    | 0                                         | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 857,935                       | 894,174                       | XXX        | XXX                         | 43,763,287              | XXX                           |
| 1409999999 – Subtotals – Financial Asset-Backed Securities – Not Self-Liquidating                                                                                             |                                        |                       |                                                                           | 43,400,760    | 43,400,760    | 44,638,774    | 43,239,330                     | 126,991                                    | 0                                         | 0                                                         | 0                                          | XXX            | XXX               |           | 857,935                       | 894,174                       | XXX        | XXX                         | 43,763,287              | XXX                           |
| Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)                            |                                        |                       |                                                                           |               |               |               |                                |                                            |                                           |                                                           |                                            |                |                   |           |                               |                               |            |                             |                         |                               |
| 46651N-AA-2                                                                                                                                                                   | JOLAR 2019-1 A - ABS                   |                       | 1.F FE                                                                    | 1,085,585     | 1,266,487     | 1,261,106     | 1,246,472                      | 0                                          | 149,384                                   | 0                                                         | 0                                          | 3.967          | 9.942             | MON       | 2,233                         | 50,242                        | 08/26/2022 | 04/15/2044                  | 1,157,598               | 0.775                         |
| 55446M-AA-5                                                                                                                                                                   | MAACH 1 A - ABS                        |                       | 1.F FE                                                                    | 211,347       | 235,124       | 232,668       | 179,053                        | 0                                          | (34,610)                                  | 0                                                         | 0                                          | 3.474          | 6.024             | MON       | 363                           | 8,168                         | 08/26/2022 | 10/15/2039                  | 343,353                 | 0.692                         |
| 94354K-AA-8                                                                                                                                                                   | WAAV 2019-1 A - ABS                    |                       | 2.A FE                                                                    | 802,188       | 998,849       | 975,309       | 913,651                        | 0                                          | 40,000                                    | 0                                                         | 0                                          | 3.597          | 10.173            | MON       | 1,597                         | 35,929                        | 08/26/2022 | 09/15/2044                  | 994,492                 | 0                             |
| 1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)               |                                        |                       |                                                                           | 2,099,119     | 2,500,461     | 2,469,083     | 2,339,177                      | 0                                          | 154,775                                   | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 4,193                         | 94,338                        | XXX        | XXX                         | 2,495,443               | XXX                           |
| 1609999999 – Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient                                                                                          |                                        |                       |                                                                           | 2,099,119     | 2,500,461     | 2,469,083     | 2,339,177                      | 0                                          | 154,775                                   | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 4,193                         | 94,338                        | XXX        | XXX                         | 2,495,443               | XXX                           |
| 1889999999 – Total – Asset-Backed Securities (Unaffiliated)                                                                                                                   |                                        |                       |                                                                           | 523,583,990   | 538,297,539   | 522,249,821   | 526,227,017                    | 126,991                                    | 785,658                                   | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 2,845,410                     | 16,881,344                    | XXX        | XXX                         | 360,290,931             | XXX                           |
| 1909999999 – Total – Asset-Backed Securities                                                                                                                                  |                                        |                       |                                                                           | 523,583,990   | 538,297,539   | 522,249,821   | 526,227,017                    | 126,991                                    | 785,658                                   | 0                                                         | 0                                          | XXX            | XXX               | XXX       | 2,845,410                     | 16,881,344                    | XXX        | XXX                         | 360,290,931             | XXX                           |
| 2009999999 – Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities)                                                                                  |                                        |                       |                                                                           | 1,260,318,406 | 1,311,909,550 | 1,263,740,900 | 1,272,357,069                  | (2,265,583)                                | 5,108,591                                 | 347,000                                                   | 0                                          | XXX            | XXX               | XXX       | 9,042,627                     | 42,969,636                    | XXX        | XXX                         | 1,014,935,605           | XXX                           |

|    |             |                                                                     |               |    |              |    |              |    |             |    |             |    |              |    |             |  |
|----|-------------|---------------------------------------------------------------------|---------------|----|--------------|----|--------------|----|-------------|----|-------------|----|--------------|----|-------------|--|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |               |    |              |    |              |    |             |    |             |    |              |    |             |  |
|    | 1A          | 1A                                                                  | \$376,392,578 | 1B | \$34,715,938 | 1C | \$25,745,586 | 1D | \$9,385,509 | 1E | \$4,701,185 | 1F | \$29,674,339 | 1G | \$1,458,901 |  |
|    | 1B          | 2A                                                                  | \$7,722,842   | 2B | \$11,410,000 | 2C | \$16,418,702 |    |             |    |             |    |              |    |             |  |
|    | 1C          | 3A                                                                  | \$0           | 3B | \$8,101,437  | 3C | \$0          |    |             |    |             |    |              |    |             |  |
|    | 1D          | 4A                                                                  | \$0           | 4B | \$500,000    | 4C | \$0          |    |             |    |             |    |              |    |             |  |
|    | 1E          | 5A                                                                  | \$0           | 5B | \$0          | 5C | \$0          |    |             |    |             |    |              |    |             |  |
|    | 1F          | 6                                                                   | \$0           |    |              |    |              |    |             |    |             |    |              |    |             |  |

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1                                                                             | 2                                   | 3                        | 4                   | 5                      | 6                                    | Fair Value                                        |            | 9           | Dividends                         |                        |                                       |                          | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 19                                                                                             | 20               |
|-------------------------------------------------------------------------------|-------------------------------------|--------------------------|---------------------|------------------------|--------------------------------------|---------------------------------------------------|------------|-------------|-----------------------------------|------------------------|---------------------------------------|--------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|------------------------------------------------------------------------------------------------|------------------|
|                                                                               |                                     |                          |                     |                        |                                      | 7                                                 | 8          |             | 10                                | 11                     | 12                                    | 13                       | 14                                                  | 15                                              | 16                                                                     | 17                                         | 18                                                  |                                                                                                |                  |
| CUSIP<br>Identification                                                       | Description                         | Restricted Asset<br>Code | Number of<br>Shares | Par Value per<br>Share | Book /<br>Adjusted<br>Carrying Value | Rate per Share<br>Used To<br>Obtain Fair<br>Value | Fair Value | Actual Cost | Amount<br>Received<br>During Year | Declared but<br>Unpaid | Nonadmitted<br>Declared But<br>Unpaid | Cumulative<br>Undeclared | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(14+15-16) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Date<br>Acquired |
| Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred              |                                     |                          |                     |                        |                                      |                                                   |            |             |                                   |                        |                                       |                          |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                                                |                  |
| 060505-19-5                                                                   | BANK OF AMERICA CORP                |                          | 75,000.000          | 25                     | 1,841,273                            | 24.550                                            | 1,841,273  | 1,856,100   | 110,156                           | 27,539                 | 0                                     | 0                        | (24,278)                                            | 0                                               | 0                                                                      | (24,278)                                   | 0                                                   | 2.B FE                                                                                         | 01/22/2019       |
| 060505-68-2                                                                   | BANK OF AMERICA CORP                |                          | 8,000.000           | 1,000                  | 9,977,400                            | 1,247.175                                         | 9,977,400  | 8,059,520   | 580,000                           | 145,000                | 0                                     | 0                        | 377,400                                             | 0                                               | 0                                                                      | 377,400                                    | 0                                                   | 2.B FE                                                                                         | 06/02/2011       |
| 060505-GB-4                                                                   | BANK OF AMERICA CORP                |                          | 500,000.000         | 1,000                  | 495,000                              | 99.000                                            | 495,000    | 484,965     | 16,406                            | 0                      | 0                                     | 0                        | 10,035                                              | 0                                               | 0                                                                      | 10,035                                     | 0                                                   | 2.B FE                                                                                         | 04/15/2025       |
| 06055H-AH-6                                                                   | BANK OF AMERICA CORP                |                          | 1,000,000.000       | 1,000                  | 1,040,000                            | 104.000                                           | 1,040,000  | 1,000,000   | 33,493                            | 0                      | 0                                     | 0                        | 40,000                                              | 0                                               | 0                                                                      | 40,000                                     | 0                                                   | 2.B FE                                                                                         | 04/24/2025       |
| 25746U-DM-8                                                                   | DOMINION ENERGY INC                 |                          | 3,500,000.000       | 1,000                  | 3,460,625                            | 98.875                                            | 3,460,625  | 3,500,000   | 152,250                           | 0                      | 0                                     | 0                        | 70,000                                              | 0                                               | 0                                                                      | 70,000                                     | 0                                                   | 2.C FE                                                                                         | 12/01/2021       |
| 48128A-AJ-2                                                                   | JPMORGAN CHASE & CO                 |                          | 240,000.000         | 1,000                  | 248,400                              | 103.500                                           | 248,400    | 248,664     | 0                                 | 3,900                  | 0                                     | 0                        | (264)                                               | 0                                               | 0                                                                      | (264)                                      | 0                                                   | 2.A FE                                                                                         | 09/30/2025       |
| 48128B-64-8                                                                   | JPMORGAN CHASE & CO                 |                          | 55,000.000          | 25                     | 1,379,549                            | 25.083                                            | 1,379,549  | 1,381,600   | 82,500                            | 0                      | 0                                     | 0                        | (7,827)                                             | 0                                               | 0                                                                      | (7,827)                                    | 0                                                   | 2.A FE                                                                                         | 01/22/2019       |
| 48128B-65-5                                                                   | JPMORGAN CHASE & CO                 |                          | 20,000.000          | 25                     | 497,214                              | 24.861                                            | 497,214    | 494,000     | 28,750                            | 0                      | 0                                     | 0                        | 2,054                                               | 0                                               | 0                                                                      | 2,054                                      | 0                                                   | 2.A FE                                                                                         | 12/07/2018       |
| 59156R-85-0                                                                   | METLIFE INC                         |                          | 20,000.000          | 25                     | 392,318                              | 19.616                                            | 392,318    | 423,400     | 23,750                            | 0                      | 0                                     | 0                        | (15,082)                                            | 0                                               | 0                                                                      | (15,082)                                   | 0                                                   | 2.B FE                                                                                         | 03/16/2020       |
| 665859-85-6                                                                   | NORTHERN TRUST CORP                 |                          | 20,000.000          | 25                     | 387,150                              | 19.358                                            | 387,150    | 407,100     | 23,500                            | 5,875                  | 0                                     | 0                        | (7,850)                                             | 0                                               | 0                                                                      | (7,850)                                    | 0                                                   | 2.A FE                                                                                         | 08/26/2022       |
| 693475-BC-8                                                                   | PNC FINANCIAL SERVICES<br>GROUP INC |                          | 1,575,000.000       | 1,000                  | 1,541,531                            | 97.875                                            | 1,541,531  | 1,244,250   | 53,550                            | 0                      | 0                                     | 0                        | 64,969                                              | 0                                               | 0                                                                      | 64,969                                     | 0                                                   | 2.B FE                                                                                         | 09/13/2022       |
| 857477-CH-4                                                                   | STATE STREET CORP                   |                          | 2,245,000.000       | 1,000                  | 2,329,188                            | 103.750                                           | 2,329,188  | 2,284,445   | 150,415                           | 0                      | 0                                     | 0                        | 42,094                                              | 0                                               | 0                                                                      | 42,094                                     | 0                                                   | 2.A FE                                                                                         | 09/18/2024       |
| 949746-80-4                                                                   | WELLS FARGO & CO                    |                          | 11,750.000          | 1,000                  | 14,289,410                           | 1,216.120                                         | 14,289,410 | 12,261,635  | 881,250                           | 0                      | 0                                     | 0                        | 480,693                                             | 0                                               | 0                                                                      | 480,693                                    | 0                                                   | 2.B FE                                                                                         | 06/01/2011       |
| 4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred |                                     |                          |                     |                        | 37,879,057                           | XXX                                               | 37,879,057 | 33,645,679  | 2,136,021                         | 182,314                | 0                                     | 0                        | 1,031,944                                           | 0                                               | 0                                                                      | 1,031,944                                  | 0                                                   | XXX                                                                                            | XXX              |
| 4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)          |                                     |                          |                     |                        | 37,879,057                           | XXX                                               | 37,879,057 | 33,645,679  | 2,136,021                         | 182,314                | 0                                     | 0                        | 1,031,944                                           | 0                                               | 0                                                                      | 1,031,944                                  | 0                                                   | XXX                                                                                            | XXX              |
| 4509999999 – Total Preferred Stocks                                           |                                     |                          |                     |                        | 37,879,057                           | XXX                                               | 37,879,057 | 33,645,679  | 2,136,021                         | 182,314                | 0                                     | 0                        | 1,031,944                                           | 0                                               | 0                                                                      | 1,031,944                                  | 0                                                   | XXX                                                                                            | XXX              |

|    |             |                                                                     |                 |                |        |        |        |        |  |  |  |
|----|-------------|---------------------------------------------------------------------|-----------------|----------------|--------|--------|--------|--------|--|--|--|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |                 |                |        |        |        |        |  |  |  |
|    | 1A          | 1A \$0                                                              | 1B \$0          | 1C \$0         | 1D \$0 | 1E \$0 | 1F \$0 | 1G \$0 |  |  |  |
|    | 1B          | 2A \$4,841,500                                                      | 2B \$29,576,932 | 2C \$3,460,625 |        |        |        |        |  |  |  |
|    | 1C          | 3A \$0                                                              | 3B \$0          | 3C \$0         |        |        |        |        |  |  |  |
|    | 1D          | 4A \$0                                                              | 4B \$0          | 4C \$0         |        |        |        |        |  |  |  |
|    | 1E          | 5A \$0                                                              | 5B \$0          | 5C \$0         |        |        |        |        |  |  |  |
|    | 1F          | 6 \$0                                                               |                 |                |        |        |        |        |  |  |  |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                          | 2                                          | 3                     | 4                | 5                              | Fair Value                               |                  | 8                | Dividends           |                             |                                 | Change in Book / Adjusted Carrying Value   |                                                           |                                   |                                            | 16               | 17                                                                        |
|----------------------------------------------------------------------------|--------------------------------------------|-----------------------|------------------|--------------------------------|------------------------------------------|------------------|------------------|---------------------|-----------------------------|---------------------------------|--------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|------------------|---------------------------------------------------------------------------|
|                                                                            |                                            |                       |                  |                                | 6                                        | 7                |                  | 9                   | 10                          | 11                              | 12                                         | 13                                                        | 14                                | 15                                         |                  |                                                                           |
| CUSIP Identification                                                       | Description                                | Restricted Asset Code | Number of Shares | Book / Adjusted Carrying Value | Rate per Share Used To Obtain Fair Value | Fair Value       | Actual Cost      | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12-13) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired    | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Industrial and Miscellaneous (Unaffiliated), Other                         |                                            |                       |                  |                                |                                          |                  |                  |                     |                             |                                 |                                            |                                                           |                                   |                                            |                  |                                                                           |
| 9SPMTK-HL-6 .....                                                          | ELEVATE TEXTILES EQUITY .....              |                       | 37,683.000 ..... | 65,945 .....                   | 1.750 .....                              | 65,945 .....     | 65,945 .....     | 0 .....             | 586 .....                   | 0 .....                         | 16,957 .....                               | 65,945 .....                                              | (48,988) .....                    | 0 .....                                    | 06/23/2023 ..... | XXX .....                                                                 |
| 31337#-10-5 .....                                                          | FEDERAL HOME LOAN BANK OF CINCINNATI ..... | RF .....              | 24,212.000 ..... | 2,421,200 .....                | 100.000 .....                            | 2,421,200 .....  | 2,421,200 .....  | 0 .....             | 208,654 .....               | 0 .....                         | 0 .....                                    | 0 .....                                                   | 0 .....                           | 0 .....                                    | 04/26/2024 ..... | XXX .....                                                                 |
| 5029999999 – Industrial and Miscellaneous (Unaffiliated), Other .....      |                                            |                       |                  | 2,487,145 .....                | XXX .....                                | 2,487,145 .....  | 2,487,145 .....  | 0 .....             | 209,240 .....               | 0 .....                         | 16,957 .....                               | 65,945 .....                                              | (48,988) .....                    | 0 .....                                    | XXX .....        | XXX .....                                                                 |
| 5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated) ..... |                                            |                       |                  | 2,487,145 .....                | XXX .....                                | 2,487,145 .....  | 2,487,145 .....  | 0 .....             | 209,240 .....               | 0 .....                         | 16,957 .....                               | 65,945 .....                                              | (48,988) .....                    | 0 .....                                    | XXX .....        | XXX .....                                                                 |
| Parent, Subsidiaries and Affiliates, Other                                 |                                            |                       |                  |                                |                                          |                  |                  |                     |                             |                                 |                                            |                                                           |                                   |                                            |                  |                                                                           |
| 47036*-10-9 .....                                                          | JAMES RIVER CASUALTY COMPANY .....         |                       | 10,000.000 ..... | 50,456,396 .....               | 5,045.564 .....                          | 50,456,396 ..... | 32,000,000 ..... | 0 .....             | 0 .....                     | 0 .....                         | 2,870,999 .....                            | 0 .....                                                   | 2,870,999 .....                   | 0 .....                                    | 08/26/2009 ..... | XXX .....                                                                 |
| 5929999999 – Parent, Subsidiaries and Affiliates, Other .....              |                                            |                       |                  | 50,456,396 .....               | XXX .....                                | 50,456,396 ..... | 32,000,000 ..... | 0 .....             | 0 .....                     | 0 .....                         | 2,870,999 .....                            | 0 .....                                                   | 2,870,999 .....                   | 0 .....                                    | XXX .....        | XXX .....                                                                 |
| 5979999999 – Subtotals – Parent, Subsidiaries and Affiliates .....         |                                            |                       |                  | 50,456,396 .....               | XXX .....                                | 50,456,396 ..... | 32,000,000 ..... | 0 .....             | 0 .....                     | 0 .....                         | 2,870,999 .....                            | 0 .....                                                   | 2,870,999 .....                   | 0 .....                                    | XXX .....        | XXX .....                                                                 |
| 5989999999 – Total Common Stocks .....                                     |                                            |                       |                  | 52,943,541 .....               | XXX .....                                | 52,943,541 ..... | 34,487,145 ..... | 0 .....             | 209,240 .....               | 0 .....                         | 2,887,956 .....                            | 65,945 .....                                              | 2,822,011 .....                   | 0 .....                                    | XXX .....        | XXX .....                                                                 |
| 5999999999 – Total Preferred and Common Stocks .....                       |                                            |                       |                  | 90,822,598 .....               | XXX .....                                | 90,822,598 ..... | 68,132,824 ..... | 182,314 .....       | 2,345,261 .....             | 0 .....                         | 3,919,900 .....                            | 65,945 .....                                              | 3,853,955 .....                   | 0 .....                                    | XXX .....        | XXX .....                                                                 |

|    |             |                                                                     |        |        |        |        |        |        |  |  |  |  |  |  |  |  |
|----|-------------|---------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|--|--|--|--|--|--|--|--|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |        |        |        |        |        |        |  |  |  |  |  |  |  |  |
|    | 1A          | 1A \$0                                                              | 1B \$0 | 1C \$0 | 1D \$0 | 1E \$0 | 1F \$0 | 1G \$0 |  |  |  |  |  |  |  |  |
|    | 1B          | 2A \$0                                                              | 2B \$0 | 2C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |
|    | 1C          | 3A \$0                                                              | 3B \$0 | 3C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |
|    | 1D          | 4A \$0                                                              | 4B \$0 | 4C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |
|    | 1E          | 5A \$0                                                              | 5B \$0 | 5C \$0 |        |        |        |        |  |  |  |  |  |  |  |  |
|    | 1F          | 6 \$0                                                               |        |        |        |        |        |        |  |  |  |  |  |  |  |  |

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                                                                   | 2                                        | 3             | 4                               | 5                         | 6           | 7          | 8                                       |
|-----------------------------------------------------------------------------------------------------|------------------------------------------|---------------|---------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                                                                | Description                              | Date Acquired | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)              |                                          |               |                                 |                           |             |            |                                         |
| 35880C-5Y-6                                                                                         | FRISCO TEX INDPT SCH DIST                | 05/07/2025    | PIPER SANDLER & CO.             | XXX                       | 125,115     | 175,000    | 1,033                                   |
| 0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed) |                                          |               |                                 | XXX                       | 125,115     | 175,000    | 1,033                                   |
| Issuer Credit Obligations: Municipal Bonds – Special Revenue                                        |                                          |               |                                 |                           |             |            |                                         |
| 04780M-X9-5                                                                                         | ATLANTA GA ARPT REV                      | 07/29/2025    | FUNB FUNDS II                   | XXX                       | 1,212,708   | 1,200,000  | 5,075                                   |
| 167591-AE-6                                                                                         | CHICAGO CITY O HARE INTERNATIONAL AIRPOR | 11/19/2025    | Various                         | XXX                       | 4,721,895   | 4,500,000  | 0                                       |
| 442349-JU-1                                                                                         | HOUSTON TEX ARPT SYS REV                 | 07/25/2025    | WELLS FARGO SECURITIES          | XXX                       | 1,276,675   | 1,250,000  | 0                                       |
| 59334D-RL-0                                                                                         | MIAMI-DADE CNTY FLA WTR & SWR REV        | 12/10/2025    | JEFFERIES & COMPANY INC         | XXX                       | 55,641      | 65,000     | 435                                     |
| 64972J-XS-2                                                                                         | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | 10/23/2025    | SIEBERT WILLIAMS SHANK & CO LLC | XXX                       | 2,660,050   | 2,500,000  | 0                                       |
| 79771F-JD-0                                                                                         | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | 06/25/2025    | Morgan Stanley & Co. LLC        | XXX                       | 125,000     | 125,000    | 445                                     |
| 88285A-KD-9                                                                                         | TEXAS WATER DEVELOPMENT BOARD            | 10/31/2025    | Morgan Stanley & Co. LLC        | XXX                       | 3,042,690   | 3,000,000  | 9,104                                   |
| 0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue                           |                                          |               |                                 | XXX                       | 13,094,659  | 12,640,000 | 15,059                                  |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated)                                           |                                          |               |                                 |                           |             |            |                                         |
| 015271-BC-2                                                                                         | ALEXANDRIA REAL ESTATE EQUITIES INC      | 10/23/2025    | MIZUHO SECURITIES USA LLC       | XXX                       | 2,545,475   | 2,500,000  | 57,969                                  |
| 015271-BE-8                                                                                         | ALEXANDRIA REAL ESTATE EQUITIES INC      | 01/30/2025    | GOLDMAN                         | XXX                       | 2,991,990   | 3,000,000  | 0                                       |
| 025816-CH-0                                                                                         | AMERICAN EXPRESS CO                      | 09/30/2025    | Various                         | XXX                       | 2,798,830   | 2,885,000  | 11,849                                  |
| 025816-DZ-9                                                                                         | AMERICAN EXPRESS CO                      | 01/28/2025    | BARCLAYS CAPITAL INC            | XXX                       | 1,000,000   | 1,000,000  | 0                                       |
| 025816-EH-8                                                                                         | AMERICAN EXPRESS CO                      | 04/21/2025    | MORGAN STANLEY & CO. LLC        | XXX                       | 2,000,000   | 2,000,000  | 0                                       |
| 025816-EM-7                                                                                         | AMERICAN EXPRESS CO                      | 11/04/2025    | HSBC SECURITIES (USA) INC       | XXX                       | 2,473,250   | 2,500,000  | 3,670                                   |
| 053015-AJ-2                                                                                         | AUTOMATIC DATA PROCESSING INC            | 05/05/2025    | BOFA SECURITIES INC             | XXX                       | 1,996,820   | 2,000,000  | 0                                       |
| 053484-AH-4                                                                                         | AVALONBAY COMMUNITIES INC                | 11/19/2025    | J.P. MORGAN SECURITIES LLC      | XXX                       | 3,498,460   | 3,500,000  | 0                                       |
| 05565E-DC-6                                                                                         | BMW US CAPITAL LLC                       | 08/06/2025    | CHASE SECURITIES, INC           | XXX                       | 2,499,225   | 2,500,000  | 0                                       |
| 059165-EN-6                                                                                         | BALTIMORE GAS AND ELECTRIC CO            | 01/29/2025    | HSBC SECURITIES (USA) INC       | XXX                       | 1,277,805   | 1,500,000  | 4,219                                   |
| 06055H-AK-9                                                                                         | BANK OF AMERICA CORP                     | 09/30/2025    | WELLS FARGO SECURITIES          | XXX                       | 324,896     | 320,000    | 3,722                                   |
| 064058-AL-4                                                                                         | BANK OF NEW YORK MELLON CORP             | 04/15/2025    | Millenium Advisors              | XXX                       | 281,937     | 300,000    | 813                                     |
| 064058-AN-0                                                                                         | BANK OF NEW YORK MELLON CORP             | 09/30/2025    | Morgan Stanley & Co. LLC        | XXX                       | 775,380     | 750,000    | 1,444                                   |
| 06406R-CB-1                                                                                         | BANK OF NEW YORK MELLON CORP             | 02/04/2025    | BOFA SECURITIES INC             | XXX                       | 2,750,000   | 2,750,000  | 0                                       |
| 06418G-AQ-0                                                                                         | BANK OF NOVA SCOTIA                      | 01/30/2025    | SCOTIA CAPITAL (USA) INC        | XXX                       | 4,099,918   | 4,100,000  | 0                                       |
| 06418G-AW-7                                                                                         | BANK OF NOVA SCOTIA                      | 11/13/2025    | CITIGROUP GLOBAL MARKETS, INC   | XXX                       | 1,989,980   | 2,000,000  | 14,219                                  |
| 14040H-DM-4                                                                                         | CAPITAL ONE FINANCIAL CORP               | 12/04/2025    | TRUIST SECURITIES, INC          | XXX                       | 4,991,400   | 5,000,000  | 52,418                                  |
| 172967-QA-2                                                                                         | CITIGROUP INC                            | 05/01/2025    | CITIGROUP GLOBAL MARKETS, INC   | XXX                       | 2,000,000   | 2,000,000  | 0                                       |
| 26444H-AT-8                                                                                         | DUKE ENERGY FLORIDA LLC                  | 11/24/2025    | CITIGROUP GLOBAL MARKETS, INC   | XXX                       | 2,496,525   | 2,500,000  | 0                                       |
| 316773-DL-1                                                                                         | FIFTH THIRD BANCORP                      | 12/09/2025    | Various                         | XXX                       | 5,248,875   | 5,000,000  | 96,196                                  |
| 38141G-WZ-3                                                                                         | GOLDMAN SACHS GROUP INC                  | 08/05/2025    | BARCLAYS CAPITAL INC FIXED INC  | XXX                       | 2,994,240   | 3,000,000  | 33,432                                  |
| 459200-LG-4                                                                                         | INTERNATIONAL BUSINESS MACHINES CORP     | 02/05/2025    | BNP PARIBAS SECURITIES CORP     | XXX                       | 4,989,000   | 5,000,000  | 0                                       |
| 49177J-AH-5                                                                                         | KENVUE INC                               | 01/21/2025    | GOLDMAN                         | XXX                       | 1,006,000   | 1,000,000  | 16,667                                  |
| 571676-AX-3                                                                                         | MARS INC                                 | 08/04/2025    | WACHOVIA SECURITIES, LLC        | XXX                       | 6,821,010   | 6,750,000  | 123,338                                 |
| 64110L-AV-8                                                                                         | NETFLIX INC                              | 07/24/2025    | RBC Capital Markets Corp        | XXX                       | 1,016,680   | 1,000,000  | 5,417                                   |
| 693475-CD-5                                                                                         | PNC FINANCIAL SERVICES GROUP INC         | 09/04/2025    | BNP PARIBAS SECURITIES CORP     | XXX                       | 3,579,170   | 3,500,000  | 53,345                                  |
| 693475-CE-3                                                                                         | PNC FINANCIAL SERVICES GROUP INC         | 11/06/2025    | MARKET TAXES CORP               | XXX                       | 2,570,825   | 2,500,000  | 39,551                                  |
| 713448-GB-8                                                                                         | PEPSICO INC                              | 02/05/2025    | MORGAN STANLEY & CO. LLC        | XXX                       | 4,742,020   | 4,750,000  | 0                                       |
| 74456Q-CJ-3                                                                                         | PUBLIC SERVICE ELECTRIC AND GAS CO       | 12/09/2025    | CITIGROUP GLOBAL MARKETS, INC   | XXX                       | 2,084,378   | 2,250,000  | 16,469                                  |
| 771196-CS-9                                                                                         | ROCHE HOLDINGS INC                       | 11/24/2025    | BARCLAYS CAPITAL INC            | XXX                       | 2,500,000   | 2,500,000  | 0                                       |
| 78017D-AM-0                                                                                         | ROYAL BANK OF CANADA                     | 07/28/2025    | RBC Capital Markets Corp        | XXX                       | 2,250,000   | 2,250,000  | 0                                       |
| 808513-BJ-3                                                                                         | CHARLES SCHWAB CORP                      | 06/12/2025    | Various                         | XXX                       | 1,870,634   | 2,050,000  | 5,400                                   |
| 857477-CS-0                                                                                         | STATE STREET CORP                        | 09/30/2025    | Various                         | XXX                       | 702,704     | 695,000    | 4,895                                   |
| 91159H-JR-2                                                                                         | US BANCORP                               | 09/03/2025    | U.S. BANCORP INVESTMENTS INC    | XXX                       | 2,091,420   | 2,000,000  | 12,933                                  |
| 91159H-JT-8                                                                                         | US BANCORP                               | 02/05/2025    | U.S. BANCORP INVESTMENTS INC    | XXX                       | 2,000,000   | 2,000,000  | 0                                       |

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                                      | 2                                        | 3             | 4                             | 5                         | 6           | 7          | 8                                       |
|------------------------------------------------------------------------|------------------------------------------|---------------|-------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                                   | Description                              | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 91159H-JU-5                                                            | US BANCORP                               | 02/05/2025    | U.S. BANCORP INVESTMENTS INC. | XXX                       | 1,000,000   | 1,000,000  | 0                                       |
| 91159H-JV-3                                                            | US BANCORP                               | 07/30/2025    | US BANCORP INVESTMENTS INC.   | XXX                       | 5,354,580   | 5,250,000  | 56,337                                  |
| 0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated) |                                          |               |                               | XXX                       | 95,613,426  | 95,600,000 | 614,301                                 |
| Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)        |                                          |               |                               |                           |             |            |                                         |
| 000000-00-0                                                            | Corelogic, Inc.                          | 01/09/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 338,946     | 346,748    | 0                                       |
| 000000-00-0                                                            | Clarios Global LP                        | 01/14/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 642,196     | 643,000    | 0                                       |
| 000000-00-0                                                            | VetStrategy Canada Holdings Inc          | 01/17/2025    | GOLDMAN SACHS AND CO.         | XXX                       | 140,590     | 140,590    | 0                                       |
| 000000-00-0                                                            | CORAL-US CO-BORROWER LLC                 | 01/28/2025    | BANK OF NOVA SCOTIA           | XXX                       | 497,500     | 500,000    | 0                                       |
| 000000-00-0                                                            | Hoya Midco, LLC                          | 01/31/2025    | BANK OF AMERICA               | XXX                       | 71,000      | 71,000     | 0                                       |
| 000000-00-0                                                            | Sunrise Financing Partnership            | 01/31/2025    | DEUTSCHE BANK                 | XXX                       | 351,120     | 352,000    | 0                                       |
| 000000-00-0                                                            | Summer (BC) Bidco B LLC                  | 02/07/2025    | GOLDMAN SACHS AND CO.         | XXX                       | 120,395     | 121,000    | 0                                       |
| 000000-00-0                                                            | Clearwater Analytics, LLC                | 02/07/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 185,000     | 185,000    | 0                                       |
| 000000-00-0                                                            | Sigma Holdco B.V.                        | 02/07/2025    | KKR Corporate Lending LLC     | XXX                       | 638,724     | 638,724    | 0                                       |
| 000000-00-0                                                            | COGENTRIX FINANCE HOLDCO I, LLC          | 02/13/2025    | MORGAN STANLEY AND CO INC     | XXX                       | 186,533     | 187,000    | 0                                       |
| 000000-00-0                                                            | Covia Holdings LLC                       | 02/13/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 993,510     | 996,000    | 0                                       |
| 000000-00-0                                                            | Minimax Viking GmbH                      | 02/20/2025    | DEUTSCHE BANK                 | XXX                       | 180,000     | 180,000    | 0                                       |
| 000000-00-0                                                            | Kaseya Inc.                              | 03/06/2025    | MORGAN STANLEY AND CO INC     | XXX                       | 271,635     | 273,000    | 0                                       |
| 000000-00-0                                                            | Motion Finco, LLC                        | 03/26/2025    | Various                       | XXX                       | 343,526     | 350,380    | 0                                       |
| 000000-00-0                                                            | Epicor Software Corporation              | 04/08/2025    | JEFFERIES                     | XXX                       | 288,532     | 293,000    | 0                                       |
| 000000-00-0                                                            | Kaman Corporation                        | 04/25/2025    | CITIBANK                      | XXX                       | 785,961     | 791,615    | 0                                       |
| 000000-00-0                                                            | Lightning Power LLC                      | 04/30/2025    | MORGAN STANLEY AND CO INC     | XXX                       | 998,750     | 1,000,000  | 0                                       |
| 000000-00-0                                                            | Ensemble RCM, LLC                        | 05/06/2025    | GOLDMAN SACHS AND CO.         | XXX                       | 248,750     | 250,000    | 0                                       |
| 000000-00-0                                                            | WHITEWATER MATTERHORN HOLDINGS LLC       | 05/12/2025    | BARCLAY INVESTMENTS, INC.     | XXX                       | 187,060     | 188,000    | 0                                       |
| 000000-00-0                                                            | Hyperion Refinance S.a r.l.              | 05/19/2025    | MORGAN STANLEY AND CO INC     | XXX                       | 710,531     | 711,421    | 0                                       |
| 000000-00-0                                                            | Icon Parent I Inc.                       | 05/19/2025    | Various                       | XXX                       | 801,880     | 808,000    | 0                                       |
| 000000-00-0                                                            | IMC FINANCING LLC                        | 06/02/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 277,605     | 279,000    | 0                                       |
| 000000-00-0                                                            | Project Alpha Intermediate Holding, Inc. | 06/03/2025    | MORGAN STANLEY AND CO INC     | XXX                       | 339,295     | 341,000    | 0                                       |
| 000000-00-0                                                            | STUDENT TRANSPORTATION OF AMERICA, INC.  | 06/10/2025    | BMO CAPITAL MARKETS           | XXX                       | 483,694     | 486,300    | 0                                       |
| 000000-00-0                                                            | Hamilton Projects Acquiror LLC           | 06/13/2025    | JEFFERIES                     | XXX                       | 902,574     | 902,931    | 0                                       |
| 000000-00-0                                                            | Beach Acquisition Bidco, LLC (skechers)  | 06/26/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 139,650     | 140,000    | 0                                       |
| 000000-00-0                                                            | Lernen Bidco Limited                     | 07/11/2025    | GOLDMAN SACHS AND CO.         | XXX                       | 314,213     | 315,000    | 0                                       |
| 000000-00-0                                                            | Lackawanna Energy Center LLC             | 07/24/2025    | JEFFERIES                     | XXX                       | 242,393     | 243,000    | 0                                       |
| 000000-00-0                                                            | AlixPartners, LLP.                       | 07/31/2025    | BANK OF AMERICA               | XXX                       | 272,318     | 273,000    | 0                                       |
| 000000-00-0                                                            | Osaic Holdings, Inc.                     | 08/06/2025    | U.S. Bank                     | XXX                       | 493,763     | 495,000    | 0                                       |
| 000000-00-0                                                            | Curium BidCo S.a r.l.                    | 08/06/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 1,027,721   | 1,043,372  | 0                                       |
| 000000-00-0                                                            | Discovery Purchaser Corporation          | 08/11/2025    | Various                       | XXX                       | 1,006,791   | 1,008,000  | 0                                       |
| 000000-00-0                                                            | SPECTRIS                                 | 09/26/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 131,670     | 132,000    | 0                                       |
| 000000-00-0                                                            | Trio Bidco Inc.                          | 10/08/2025    | WELL                          | XXX                       | 278,486     | 281,299    | 0                                       |
| 000000-00-0                                                            | Altice France S.A.                       | 10/24/2025    | Direct                        | XXX                       | 379,796     | 340,369    | 0                                       |
| 000000-00-0                                                            | Ping Identity Corporation                | 10/31/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 245,385     | 246,000    | 0                                       |
| 000000-00-0                                                            | Veritiv Corporation                      | 11/04/2025    | RBC CAPITAL MARKETS           | XXX                       | 704,073     | 726,030    | 0                                       |
| 000000-00-0                                                            | Ryan LLC                                 | 11/13/2025    | JEFFERIES                     | XXX                       | 707,633     | 711,188    | 0                                       |
| 000000-00-0                                                            | PFI Lower Midco, LLC                     | 11/14/2025    | BMO CAPITAL MARKETS           | XXX                       | 451,440     | 456,000    | 0                                       |
| 000000-00-0                                                            | HNI Corp                                 | 11/20/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 136,315     | 137,000    | 0                                       |
| 000000-00-0                                                            | Forgent Intermediate IV LLC              | 12/16/2025    | JEFFERIES                     | XXX                       | 200,970     | 203,000    | 0                                       |
| 000000-00-0                                                            | Help/Systems Holdings, Inc.              | 12/19/2025    | Various                       | XXX                       | 641,300     | 909,645    | 0                                       |
| 00076V-BM-1                                                            | ABG INTERMEDIATE HOLDINGS                | 02/12/2025    | J.P. MORGAN SECURITIES INC.   | XXX                       | 398,003     | 399,000    | 0                                       |
| 00132U-AP-9                                                            | AI Aqua Merger Sub, Inc.,                | 03/19/2025    | WELLS FARGO                   | XXX                       | 141,272     | 142,161    | 0                                       |

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                    | 2                                        | 3             | 4                           | 5                         | 6           | 7         | 8                                       |
|----------------------|------------------------------------------|---------------|-----------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description                              | Date Acquired | Name of Vendor              | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 00162A-AB-7          | AL GCX Holdings VIII LLC                 | 01/27/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 245,032     | 245,646   | 0                                       |
| 00162D-AE-5          | AL GCX Holdings, LLC                     | 12/12/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 242,393     | 243,000   | 0                                       |
| 00169Q-AG-4          | Global Medical Response, Inc.            | 03/18/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 17,944      | 18,547    | 0                                       |
| 00169Q-AH-2          | Global Medical Response, Inc.            | 09/10/2025    | KKR Corporate Lending LLC   | XXX                       | 848,507     | 850,634   | 0                                       |
| 00217X-AE-6          | Hexion Holdings Corporation              | 12/04/2025    | Various                     | XXX                       | 922,811     | 937,556   | 0                                       |
| 00709L-AL-1          | ADMI Corp.                               | 11/14/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 230,100     | 236,000   | 0                                       |
| 00771P-AM-3          | AZURIA WATER SOLUTIONS, INC.             | 05/15/2025    | JEFFERIES                   | XXX                       | 259,838     | 262,462   | 0                                       |
| 01862L-BA-5          | Alliance Laundry Systems, LLC            | 07/25/2025    | CITIBANK                    | XXX                       | 371,000     | 371,000   | 0                                       |
| 02008E-AE-7          | Allwyn Entertainment Financing (US) LLC  | 11/10/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 445,900     | 455,000   | 0                                       |
| 02072U-AC-6          | ALPHA GENERATION, LLC                    | 06/06/2025    | CITIBANK                    | XXX                       | 1,492,481   | 1,500,000 | 0                                       |
| 02376C-BT-1          | American Airlines, Inc.                  | 05/09/2025    | CITIBANK                    | XXX                       | 327,690     | 331,000   | 0                                       |
| 02406M-AU-1          | American Axle & Manufacturing, Inc.      | 07/14/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 205,081     | 205,081   | 0                                       |
| 02406M-BB-2          | American Axle & Manufacturing Inc.       | 10/28/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 650,309     | 653,000   | 0                                       |
| 03167D-AR-5          | Amneal Pharmaceuticals LLC               | 07/24/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 1,496,250   | 1,500,000 | 0                                       |
| 03218A-AB-5          | Amspec Parent LLC                        | 01/01/2025    | U.S. Bank                   | XXX                       | (234,041)   | (235,217) | 0                                       |
| 03234T-BA-5          | AmWINS Group, Inc.                       | 02/27/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 462,607     | 463,012   | 0                                       |
| 03759D-AN-8          | Apex Tool Group, LLC                     | 02/28/2025    | PIK BUY                     | XXX                       | 15,772      | 15,772    | 0                                       |
| 03759D-AP-3          | Apex Tool 2/24 3rd Out TLB               | 07/31/2025    | PIK BUY                     | XXX                       | 434         | 434       | 0                                       |
| 03759D-AQ-1          | Apex Tool Group, LLC                     | 01/07/2025    | U.S. Bank                   | XXX                       | 226,969     | 229,261   | 0                                       |
| 03760S-AB-8          | Apex Tool Ultimate Holdings LLC          | 11/06/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 64,632      | 66,654    | 0                                       |
| 03760S-AC-6          | Apex Tool Ultimate Holdings LLC          | 11/06/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 112,851     | 131,095   | 0                                       |
| 03760S-AG-7          | Apex Tool Ultimate 10/25 (1.5 Lien) TLB  | 12/29/2025    | PIK BUY                     | XXX                       | 183         | 183       | 0                                       |
| 03765V-AQ-3          | Prime Security Services Borrower, LLC    | 10/01/2025    | DEUTSCHE BANK               | XXX                       | 388,080     | 392,000   | 0                                       |
| 03768D-AE-7          | APOLLO COMMERCIAL REAL ESTATE FINANCE, I | 06/09/2025    | GOLDMAN SACHS CREDIT        | XXX                       | 395,015     | 398,000   | 0                                       |
| 03880Y-AC-8          | ARC FALCON I INC.                        | 08/14/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 23,000      | 23,000    | 0                                       |
| 04349H-AN-4          | Ascend Learning, LLC                     | 04/28/2025    | Various                     | XXX                       | 935,243     | 940,853   | 0                                       |
| 04626L-AJ-8          | Astoria Energy LLC                       | 06/16/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 182,972     | 184,000   | 0                                       |
| 04649V-BE-9          | Asurion, LLC                             | 12/10/2025    | Various                     | XXX                       | 1,188,641   | 1,206,323 | 0                                       |
| 05338K-AD-9          | Avalara, Inc.,                           | 09/12/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 478,000     | 478,000   | 0                                       |
| 05825H-AH-7          | Baldwin Insurance Group Holdings, LLC    | 12/09/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 111,161     | 111,719   | 0                                       |
| 05988H-AL-1          | Boxer Parent Company, Inc.               | 01/08/2025    | BANK OF AMERICA             | XXX                       | 212,044     | 215,000   | 0                                       |
| 09238F-AM-3          | Blackhawk Network Holdings Inc.          | 02/03/2025    | BANK OF AMERICA             | XXX                       | 289,000     | 289,000   | 0                                       |
| 09259G-AK-9          | Blackstone Mortgage Trust, Inc.          | 11/20/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 136,315     | 137,000   | 0                                       |
| 09776M-AT-1          | Bombardier Recreational Products, Inc.   | 09/26/2025    | RBC CAPITAL MARKETS         | XXX                       | 365,419     | 365,419   | 0                                       |
| 11565H-AB-2          | Brown Group Holding, LLC                 | 03/11/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 330,340     | 331,168   | 0                                       |
| 11565H-AD-8          | Brown Group Holding, LLC                 | 05/30/2025    | RBC CAPITAL MARKETS         | XXX                       | 200,115     | 200,868   | 0                                       |
| 12508K-AJ-6          | CD&R Hydra Buyer, Inc.                   | 05/15/2025    | UBS WARBURG LLC             | XXX                       | 294,750     | 300,000   | 0                                       |
| 12620S-AD-5          | CPV Fairview, LLC                        | 10/06/2025    | JEFFERIES                   | XXX                       | 498,750     | 500,000   | 0                                       |
| 13134N-AK-7          | Calpine Construction Finance Company, L  | 11/13/2025    | CITIBANK                    | XXX                       | 453,433     | 454,000   | 0                                       |
| 15131Y-AQ-8          | Cengage Learning, Inc.                   | 10/27/2025    | Various                     | XXX                       | 556,578     | 560,709   | 0                                       |
| 15477B-AE-7          | Central Parent Inc.                      | 11/07/2025    | Various                     | XXX                       | 601,979     | 712,665   | 0                                       |
| 15963C-AE-6          | Chariot Buyer LLC                        | 08/12/2025    | WELL                        | XXX                       | 694,129     | 693,263   | 0                                       |
| 16117L-CE-7          | Charter Communications Operating, LLC    | 01/08/2025    | BANK OF AMERICA             | XXX                       | 180,225     | 180,000   | 0                                       |
| 16384Y-AM-9          | The Chemours Company                     | 10/08/2025    | Various                     | XXX                       | 443,335     | 449,000   | 0                                       |
| 17026Y-AL-3          | Chobani, LLC                             | 10/29/2025    | TD Securities, Inc.         | XXX                       | 336,000     | 336,000   | 0                                       |
| 18972F-AC-6          | Clydesdale Acquisition Holdings, Inc.    | 11/13/2025    | BMO CAPITAL MARKETS         | XXX                       | 234,230     | 236,000   | 0                                       |
| 18972F-AE-2          | Clydesdale Acquisition Holdings, Inc.    | 12/08/2025    | Various                     | XXX                       | 625,645     | 629,965   | 0                                       |
| 18972F-AF-9          | Clydesdale Acquisition Holdings, Inc.    | 08/25/2025    | Various                     | XXX                       | 326         | 326       | 0                                       |

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                    | 2                                        | 3             | 4                                   | 5                         | 6           | 7         | 8                                       |
|----------------------|------------------------------------------|---------------|-------------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description                              | Date Acquired | Name of Vendor                      | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 21924N-AB-4          | Cornerstone Generation, LLC              | 06/20/2025    | JEFFERIES                           | XXX                       | 696,714     | 700,000   | 0                                       |
| 22006V-AL-3          | Corporation Service Company              | 01/10/2025    | BANK OF AMERICA                     | XXX                       | 231,590     | 231,590   | 0                                       |
| 22164M-AF-4          | Cotiviti, Inc.                           | 04/28/2025    | Various                             | XXX                       | 894,075     | 905,000   | 0                                       |
| 22282G-AR-8          | Reworld Holding Corporation              | 09/19/2025    | BARCLAY INVESTMENTS, INC.           | XXX                       | 498,750     | 500,000   | 0                                       |
| 22282G-AS-6          | Reworld Holding Corporation              | 12/09/2025    | BARCLAY INVESTMENTS, INC.           | XXX                       | 374,827     | 375,296   | 0                                       |
| 22282G-AT-4          | Reworld Holding Corporation              | 12/09/2025    | BARCLAY INVESTMENTS, INC.           | XXX                       | 60,909      | 60,986    | 0                                       |
| 22526W-AS-7          | Creative Artists Agency, LLC             | 01/15/2025    | BOFA                                | XXX                       | 86,000      | 86,000    | 0                                       |
| 23923Y-AB-7          | Dayforce, Inc.                           | 12/17/2025    | Various                             | XXX                       | 811,140     | 813,000   | 0                                       |
| 24369T-AD-3          | DEEP BLUE OPERATING I LLC                | 09/17/2025    | J.P. MORGAN SECURITIES INC.         | XXX                       | 149,625     | 150,000   | 0                                       |
| 24780D-AJ-6          | Delta Topco, LLC                         | 06/03/2025    | Various                             | XXX                       | 1,211,021   | 1,219,000 | 0                                       |
| 26658N-AT-6          | Engineered Machinery Holdings, Inc.      | 11/21/2025    | JEFFERIES                           | XXX                       | 501,234     | 502,490   | 0                                       |
| 26658N-AV-1          | Engineered Machinery Holdings, Inc.      | 12/31/2025    | JEFFERIES                           | XXX                       | 70,514      | 70,514    | 0                                       |
| 26806D-AC-6          | Dynamo US Bidco Inc.                     | 10/03/2025    | CITIBANK                            | XXX                       | 500,000     | 500,000   | 0                                       |
| 26872N-AC-3          | EMRLD Borrower LP                        | 10/07/2025    | RBC CAPITAL MARKETS                 | XXX                       | 268,988     | 270,000   | 0                                       |
| 26872N-AD-1          | EMRLD Borrower LP                        | 09/08/2025    | RBC CAPITAL MARKETS                 | XXX                       | 207,740     | 208,000   | 0                                       |
| 27943U-AM-8          | The Edelman Financial Engines Centre, LL | 05/23/2025    | MORGAN STANLEY AND CO INC           | XXX                       | 270,979     | 271,318   | 0                                       |
| 29081L-AC-8          | Embecta Corp                             | 05/14/2025    | MORGAN STANLEY AND CO INC           | XXX                       | 500,000     | 500,000   | 0                                       |
| 31556P-AB-3          | Fertitta Entertainment LLC               | 05/01/2025    | JEFFERIES                           | XXX                       | 490,000     | 500,000   | 0                                       |
| 31659L-AF-9          | Fiesta Purchaser, Inc.                   | 10/28/2025    | Various                             | XXX                       | 707,713     | 709,250   | 0                                       |
| 32009U-AD-9          | FIRST EAGLE INVESTMENT MANAGEMENT, LLC   | 06/06/2025    | MORGAN STANLEY AND CO INC           | XXX                       | 961,221     | 977,638   | 0                                       |
| 33718F-AP-5          | First Student Bidco Inc.                 | 12/12/2025    | BARCLAY INVESTMENTS, INC.           | XXX                       | 51,644      | 52,593    | 0                                       |
| 33902U-AD-5          | Fleet U.S. Bidco Inc.                    | 10/03/2025    | J.P. MORGAN SECURITIES INC.         | XXX                       | 138,000     | 138,000   | 0                                       |
| 33903R-BA-6          | Corpay Technologies Operating Company, L | 10/03/2025    | BANK OF AMERICA                     | XXX                       | 182,085     | 183,000   | 0                                       |
| 34410J-AG-6          | Flynn Restaurant Group LP                | 07/11/2025    | BANK OF AMERICA                     | XXX                       | 348,250     | 350,000   | 0                                       |
| 34416D-BD-9          | Focus Financial Partners, LLC            | 11/20/2025    | Various                             | XXX                       | 1,664,788   | 1,667,652 | 0                                       |
| 34958S-AB-5          | Fortis 333, Inc                          | 07/24/2025    | Various                             | XXX                       | 375,155     | 376,000   | 0                                       |
| 34966L-AD-6          | Fortress Intermediate 3 Inc              | 06/27/2025    | J.P. MORGAN SECURITIES INC.         | XXX                       | 906,214     | 906,214   | 0                                       |
| 36269Y-AD-7          | GTCR Everest Borrower LLC                | 07/25/2025    | USB GLOBAL ASSET MANAGEMENT         | XXX                       | 140,824     | 141,000   | 0                                       |
| 37156Q-AZ-9          | Genesee & Wyoming Inc.                   | 01/01/2025    | ROYAL BANK OF CANADA                | XXX                       | 30,063      | 30,063    | 0                                       |
| 38821U-AD-2          | Grant Thornton Advisors LLC              | 06/30/2025    | Deutsche Bank AG                    | XXX                       | 14,862      | 14,862    | 0                                       |
| 38821U-AF-7          | Grant Thornton Advisors LLC              | 05/08/2025    | DEUTSCHE BANK                       | XXX                       | 141,213     | 143,000   | 0                                       |
| 39479U-AY-9          | Genesys Cloud Services Holdings II, LLC  | 08/06/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 1,118,035   | 1,119,083 | 0                                       |
| 40435T-AP-2          | Help/Systems Holdings, Inc.              | 11/27/2025    | JEFFERIES                           | XXX                       | 6,801       | 6,801     | 0                                       |
| 41151P-AR-6          | Harbor Freight Tools USA, Inc.           | 04/03/2025    | Various                             | XXX                       | 394,460     | 406,373   | 0                                       |
| 41587C-AR-9          | Harsco Corporation                       | 05/14/2025    | BANK OF AMERICA                     | XXX                       | 1,251,053   | 1,266,889 | 0                                       |
| 42236W-AX-5          | Heartland Dental, LLC                    | 08/07/2025    | KKR Corporate Lending LLC           | XXX                       | 1,017,955   | 1,020,506 | 0                                       |
| 42778E-AG-6          | Herschend Entertainment Co LLC           | 05/15/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 498,750     | 500,000   | 0                                       |
| 43117L-AP-8          | Hightower Holding, LLC                   | 08/13/2025    | J.P. MORGAN SECURITIES INC.         | XXX                       | 556,000     | 556,000   | 0                                       |
| 43538J-AC-3          | Holley Purchaser, Inc.                   | 10/29/2025    | Various                             | XXX                       | 376,388     | 389,227   | 0                                       |
| 44332E-AZ-9          | Hub International Ltd                    | 03/11/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 299,625     | 300,000   | 0                                       |
| 44413E-AJ-7          | Hudson River Trading LLC                 | 06/25/2025    | J.P. MORGAN SECURITIES INC.         | XXX                       | 399,000     | 400,000   | 0                                       |
| 44579U-AD-4          | Kestrel Acquisition LLC                  | 10/10/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 242,780     | 244,000   | 0                                       |
| 44988L-AM-9          | IRB Holding Corporation                  | 11/07/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 317,000     | 317,000   | 0                                       |
| 45567Y-AN-5          | Micro Holding Corp.                      | 02/05/2025    | BARCLAY INVESTMENTS, INC.           | XXX                       | 481,545     | 492,000   | 0                                       |
| 45567Y-AP-0          | MH Sub I, LLC                            | 02/07/2025    | Various                             | XXX                       | 845,302     | 872,673   | 0                                       |
| 46123U-AP-3          | INVENERGY THERMAL OPERATING I LLC        | 12/04/2025    | Mitsubishi UFJ Securities USA, Inc. | XXX                       | 279,453     | 281,776   | 0                                       |
| 46123U-AQ-1          | INVENERGY THERMAL OPERATING I LLC        | 11/12/2025    | Mitsubishi UFJ Securities USA, Inc. | XXX                       | 19,152      | 19,315    | 0                                       |
| 46269K-AT-1          | Iridium Communications Inc.              | 11/04/2025    | DEUTSCHE BANK                       | XXX                       | 277,621     | 286,000   | 0                                       |

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                    | 2                                        | 3             | 4                           | 5                         | 6           | 7         | 8                                       |
|----------------------|------------------------------------------|---------------|-----------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description                              | Date Acquired | Name of Vendor              | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 46583V-AB-5          | Ivanti Software, Inc.                    | 05/14/2025    | JEFFERIES                   | XXX                       | 216,931     | 219,122   | 0                                       |
| 47077D-AM-2          | Jane Street Group, LLC                   | 10/01/2025    | Various                     | XXX                       | 1,070,395   | 1,078,524 | 0                                       |
| 47189B-AF-6          | Javelin Buyer, Inc.                      | 08/19/2025    | UBS WARBURG LLC             | XXX                       | 935,306     | 937,650   | 0                                       |
| 48254E-AG-6          | KKR Apple Bidco, LLC                     | 02/14/2025    | KKR Corporate Lending LLC   | XXX                       | 284,288     | 285,000   | 0                                       |
| 48354V-AN-2          | Kaman Corporation                        | 07/10/2025    | U.S. Bank                   | XXX                       | 5,946       | 5,946     | 0                                       |
| 48571C-AC-5          | Karman Holdings LLC                      | 07/09/2025    | CITIBANK                    | XXX                       | 1,621,698   | 1,626,000 | 0                                       |
| 48578A-AB-4          | Kaseya Inc.                              | 08/26/2025    | Various                     | XXX                       | 863,563     | 868,000   | 0                                       |
| 49925T-AD-7          | Knowbe4, Inc.                            | 07/22/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 300,248     | 301,000   | 0                                       |
| 50011J-AF-7          | KODIAK BP, LLC                           | 03/04/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 495,380     | 496,000   | 0                                       |
| 50011J-AF-7          | Kodiak Building Partners                 | 12/18/2025    | CITIBANK                    | XXX                       | 596,870     | 601,815   | 0                                       |
| 50179J-AH-1          | LBM Acquisition LLC                      | 09/26/2025    | Various                     | XXX                       | 274,485     | 282,285   | 0                                       |
| 52526C-AB-5          | Darktrace PLC                            | 11/13/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 229,845     | 231,000   | 0                                       |
| 53803H-AY-6          | Live Nation Entertainment, Inc.          | 10/16/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 370,140     | 372,000   | 0                                       |
| 55304P-AH-4          | MIC Glen LLC                             | 07/29/2025    | BMO CAPITAL MARKETS         | XXX                       | 94,000      | 94,000    | 0                                       |
| 55336C-AK-8          | MIWD Holdco II LLC                       | 03/27/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 82,951      | 83,789    | 0                                       |
| 55759V-AD-0          | Madison IAQ LLC                          | 03/28/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 385,110     | 389,000   | 0                                       |
| 57165K-AE-6          | Red Planet Borrower, LLC                 | 08/07/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 1,089,000   | 1,100,000 | 0                                       |
| 57777Y-AG-1          | MAVIS TIRE EXPRESS SERVICES TOPCO, CORP. | 06/10/2025    | JEFFERIES                   | XXX                       | 370,313     | 375,000   | 0                                       |
| 57810J-AL-2          | Amynta Agency Borrower, Inc.             | 03/14/2025    | CITIBANK                    | XXX                       | 6,948       | 6,983     | 0                                       |
| 58307P-AB-8          | Meade Pipeline Investment, LLC           | 09/18/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 226,433     | 227,000   | 0                                       |
| 59408U-AB-3          | Michaels Stores, Inc.                    | 11/03/2025    | UBS WARBURG LLC             | XXX                       | 451,940     | 472,000   | 0                                       |
| 60470H-AE-7          | MIRION TECHNOLOGIES (US), INC.           | 12/23/2025    | CITIBANK                    | XXX                       | 126,305     | 125,833   | 0                                       |
| 62014T-AB-6          | Motus Operations, LLC                    | 01/30/2025    | RBC CAPITAL MARKETS         | XXX                       | 279,973     | 280,675   | 0                                       |
| 62922K-AF-7          | NGL Energy Operating LLC                 | 09/12/2025    | Various                     | XXX                       | 1,157,186   | 1,168,599 | 0                                       |
| 62984C-AM-5          | Naked Juice LLC                          | 04/09/2025    | Direct                      | XXX                       | 44,609      | 32,650    | 0                                       |
| 62984C-AN-3          | Naked Juice LLC                          | 06/30/2025    | PIK BUY                     | XXX                       | 318         | 318       | 0                                       |
| 65343U-AH-5          | Nexus Buyer LLC                          | 12/05/2025    | Various                     | XXX                       | 545,017     | 549,337   | 0                                       |
| 65343U-AJ-1          | Nexus Buyer LLC                          | 08/07/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 155,430     | 157,000   | 0                                       |
| 66345F-AB-7          | NAB Holdings, LLC                        | 09/23/2025    | MZHO                        | XXX                       | 797,316     | 798,880   | 0                                       |
| 66877A-AG-3          | Gen Digital Inc                          | 02/13/2025    | WELL                        | XXX                       | 929,330     | 934,000   | 0                                       |
| 66988Q-AB-5          | Novae LLC                                | 01/09/2025    | JEFFERIES                   | XXX                       | 269,760     | 281,000   | 0                                       |
| 67526K-AC-3          | MediaOcean LLC                           | 11/04/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 172,725     | 173,375   | 0                                       |
| 68163Y-AK-1          | Olympus Water US Holding Corp            | 07/24/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 258,353     | 259,000   | 0                                       |
| 68373A-AD-5          | OPENLANE, Inc.                           | 10/07/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 168,155     | 169,000   | 0                                       |
| 68631K-AB-5          | Ostra Group Ltd.                         | 05/20/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 776,100     | 780,000   | 0                                       |
| 68764J-AJ-0          | Oryx Midstream Services Permian Basin LL | 01/16/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 45,000      | 45,000    | 0                                       |
| 69380S-AB-9          | Pye-Barker Fire & Safety, LLC            | 12/09/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 496,505     | 499,000   | 0                                       |
| 69417W-AC-5          | Pacific Dental Services, LLC             | 04/03/2025    | BNP FRANCE                  | XXX                       | 410,331     | 415,000   | 0                                       |
| 69575E-AL-3          | Paint Intermediate III, LLC              | 12/11/2025    | BMO CAPITAL MARKETS         | XXX                       | 237,804     | 238,400   | 0                                       |
| 71376G-AK-7          | PerForce Software, Inc.                  | 03/21/2025    | UBS WARBURG LLC             | XXX                       | 390,930     | 407,605   | 0                                       |
| 71677H-AN-5          | PetSmart, Inc.                           | 10/30/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 995,219     | 1,004,400 | 0                                       |
| 71911K-AF-1          | Parexel International Inc                | 12/09/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 180,548     | 181,000   | 0                                       |
| 72431H-AD-2          | Cornerstone Building Brands, Inc         | 04/07/2025    | Various                     | XXX                       | 191,796     | 230,869   | 0                                       |
| 72751P-AJ-3          | PLANVIEW PARENT, INC.                    | 06/04/2025    | Various                     | XXX                       | 455,555     | 479,903   | 0                                       |
| 72811H-AJ-9          | Recess Holdings, Inc.                    | 08/08/2025    | Various                     | XXX                       | 333,871     | 335,813   | 0                                       |
| 73767T-AB-2          | Potomac Energy Center, LLC               | 03/14/2025    | JEFFERIES                   | XXX                       | 346,260     | 348,000   | 0                                       |
| 74006L-AS-1          | Pre-Paid Legal Services, Inc.            | 05/29/2025    | Various                     | XXX                       | 1,121,087   | 1,122,883 | 0                                       |
| 74142K-AK-5          | Pretium PKG Holdings, Inc.               | 11/05/2025    | PIK BUY                     | XXX                       | 1,342       | 1,342     | 0                                       |

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                    | 2                                        | 3             | 4                           | 5                         | 6           | 7         | 8                                       |
|----------------------|------------------------------------------|---------------|-----------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description                              | Date Acquired | Name of Vendor              | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 74339D-AN-8          | PROJECT ALPHA INTERMEDIATE HOLDING, INC. | 05/30/2025    | Direct                      | XXX                       | 120         | 121       | 0                                       |
| 74339N-AG-1          | Project Boost Purchaser, LLC             | 05/30/2025    | Various                     | XXX                       | 508,666     | 509,535   | 0                                       |
| 74339V-AB-4          | Cloudera, Inc.                           | 10/14/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 134,190     | 142,000   | 0                                       |
| 74345H-AJ-0          | Proofpoint, Inc.                         | 12/08/2025    | Various                     | XXX                       | 373,394     | 372,892   | 0                                       |
| 74530D-AH-8          | Stubhub Holdings, Inc.                   | 09/26/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 286,473     | 287,912   | 0                                       |
| 74773K-AE-5          | QUARTZ ACQUIRECO, LLC                    | 10/30/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 318,428     | 321,000   | 0                                       |
| 74839X-AM-1          | QUIKRETE Holdings, Inc.                  | 02/06/2025    | WELLS FARGO                 | XXX                       | 851,716     | 851,716   | 0                                       |
| 75049E-AR-5          | RadNet Management, Inc.                  | 04/03/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 215,460     | 216,000   | 0                                       |
| 75419X-AC-8          | Raven Acquisition Holdings, LLC          | 10/10/2025    | DEUTSCHE BANK               | XXX                       | 98,439      | 99,685    | 0                                       |
| 75523K-AK-1          | RE/Max, LLC                              | 10/28/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 531,221     | 538,800   | 0                                       |
| 75605V-AD-4          | RealPage, Inc.                           | 05/14/2025    | BMO CAPITAL MARKETS         | XXX                       | 595,020     | 597,017   | 0                                       |
| 76090L-AM-6          | Resideo Funding Inc.                     | 08/08/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 372,534     | 373,000   | 0                                       |
| 76680Y-AJ-1          | Ring Container Technologies Group, LLC   | 09/11/2025    | BANK OF AMERICA             | XXX                       | 648,375     | 650,000   | 0                                       |
| 77313D-AW-1          | Rocket Software, Inc.                    | 07/09/2025    | RBC CAPITAL MARKETS         | XXX                       | 542,751     | 542,751   | 0                                       |
| 78249L-AE-0          | Russell Investments US Institutional Hol | 06/09/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 353,161     | 376,589   | 0                                       |
| 78397G-AF-8          | SCIH Salt Holdings Inc.                  | 08/14/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 1,002,500   | 1,000,000 | 0                                       |
| 78475B-AB-3          | Ahlstrom Munksjo Holding 3               | 05/23/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 383,165     | 389,000   | 0                                       |
| 80348K-AB-4          | Solina Group Services SAS                | 01/10/2025    | BANK OF AMERICA             | XXX                       | 97,000      | 97,000    | 0                                       |
| 81527C-AP-2          | Sedgwick Claims Management Services, Inc | 03/13/2025    | BANK OF AMERICA             | XXX                       | 285,924     | 287,000   | 0                                       |
| 84748E-AF-7          | SPECIALTY BUILDING PRODUCTS, INC.        | 03/07/2025    | Various                     | XXX                       | 989,315     | 998,427   | 0                                       |
| 85232B-AV-8          | SRAM, LLC                                | 02/21/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 233,153     | 234,000   | 0                                       |
| 85512F-AC-2          | U.S. Silica Company                      | 09/23/2025    | BNP FRANCE                  | XXX                       | 554,146     | 566,468   | 0                                       |
| 85570D-AP-7          | Starwood Property Mortgage, L.L.C.       | 09/11/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 277,605     | 279,000   | 0                                       |
| 86388B-AC-0          | STUDENT TRANSPORTATION OF AMERICA, INC.  | 09/15/2025    | U.S. Bank                   | XXX                       | 26,000      | 26,000    | 0                                       |
| 86388B-AE-6          | Student Transportation of America Holdin | 12/04/2025    | BMO CAPITAL MARKETS         | XXX                       | 259,670     | 259,670   | 0                                       |
| 86388B-AF-3          | Student Transportation of America Holdin | 12/04/2025    | BMO CAPITAL MARKETS         | XXX                       | 195,344     | 195,344   | 0                                       |
| 87168H-AE-7          | Synechron                                | 10/09/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 493,950     | 500,000   | 0                                       |
| 87339P-AE-3          | Tacala Investments Corp                  | 09/16/2025    | KKR Corporate Lending LLC   | XXX                       | 484,626     | 484,626   | 0                                       |
| 87422L-BA-7          | Talen Energy Supply, LLC                 | 10/10/2025    | RBC CAPITAL MARKETS         | XXX                       | 354,220     | 356,000   | 0                                       |
| 88037H-AN-4          | Tenneco Inc.                             | 04/11/2025    | Various                     | XXX                       | 291,590     | 300,000   | 0                                       |
| 88632N-BE-9          | Cloud Software Group, Inc                | 05/30/2025    | Various                     | XXX                       | 223,159     | 223,439   | 0                                       |
| 88632N-BL-3          | Cloud Software Group, Inc.               | 08/07/2025    | BANK OF AMERICA             | XXX                       | 1,088,774   | 1,088,774 | 0                                       |
| 88675U-AE-2          | Tiger Acquisition, LLC                   | 08/15/2025    | JEFFERIES                   | XXX                       | 271,320     | 272,000   | 0                                       |
| 89364M-CE-2          | Transdigm, Inc.                          | 08/13/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 186,533     | 187,000   | 0                                       |
| 89364M-CF-9          | Transdigm, Inc.                          | 10/10/2025    | TD Securities, Inc.         | XXX                       | 313,804     | 314,000   | 0                                       |
| 89458X-AB-3          | Glatfelter Corporation                   | 04/23/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 291,218     | 301,000   | 0                                       |
| 89705D-AP-7          | Tronox Finance LLC                       | 07/31/2025    | Various                     | XXX                       | 269,801     | 290,000   | 0                                       |
| 89841E-AB-1          | UKG Inc.                                 | 07/24/2025    | NMRA                        | XXX                       | 751,561     | 755,000   | 0                                       |
| 90010L-AC-6          | ThoughtWorks, Inc.                       | 01/01/2025    | ADJUSTMENT                  | XXX                       | (10)        | 0         | 0                                       |
| 90372A-AN-8          | LUMEXA IMAGING INC                       | 12/12/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 88,778      | 89,000    | 0                                       |
| 91732N-AN-3          | Usalco LLC                               | 10/09/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 516,468     | 525,668   | 0                                       |
| 91823J-AC-6          | Illuminate Merger Sub Corp               | 11/07/2025    | Various                     | XXX                       | 298,720     | 299,469   | 0                                       |
| 91834W-AG-5          | VS Buyer, LLC                            | 11/04/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 199,834     | 201,853   | 0                                       |
| 91838L-AK-6          | VT Topco, Inc.                           | 10/29/2025    | Various                     | XXX                       | 663,299     | 670,253   | 0                                       |
| 92841D-AB-7          | Vistra Operations Company LLC            | 03/20/2025    | Various                     | XXX                       | 436,130     | 465,000   | 0                                       |
| 92943L-AC-4          | WEC US Holdings Ltd                      | 11/18/2025    | Various                     | XXX                       | 1,049,092   | 1,057,456 | 0                                       |
| 93369P-AM-6          | Wand NewCo 3, Inc.                       | 05/05/2025    | Various                     | XXX                       | 1,085,789   | 1,094,238 | 0                                       |
| 94847D-AJ-0          | THE KNOT WORLDWIDE INC.                  | 04/29/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 199,000     | 200,000   | 0                                       |

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                                                                                                                                               | 2                                        | 3             | 4                               | 5                         | 6           | 7           | 8                                       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|---------------|---------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                                                                                                                            | Description                              | Date Acquired | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| 96350T-AH-3                                                                                                                                                                     | White Cap Buyer LLC                      | 10/14/2025    | Various                         | XXX                       | 105,063     | 105,882     | 0                                       |
| 98932T-AH-6                                                                                                                                                                     | Zelis Payments Buyer, Inc                | 05/19/2025    | MORGAN STANLEY AND CO INC       | XXX                       | 500,000     | 500,000     | 0                                       |
| C4900A-AP-2                                                                                                                                                                     | Jones DesLauriers Insurance Management I | 12/09/2025    | BANK OF AMERICA                 | XXX                       | 279,300     | 280,000     | 0                                       |
| C6901L-AM-9                                                                                                                                                                     | 1011778 B.C. Unlimited Liability Company | 01/10/2025    | J.P. MORGAN SECURITIES INC.     | XXX                       | 399,500     | 400,000     | 0                                       |
| C6907U-AB-7                                                                                                                                                                     | Ontario Gaming GTA LP                    | 07/29/2025    | BMO CAPITAL MARKETS             | XXX                       | 645,048     | 654,000     | 0                                       |
| F7000Q-AB-7                                                                                                                                                                     | Opal U.S. LLC                            | 04/28/2025    | CITIBANK                        | XXX                       | 498,125     | 500,000     | 0                                       |
| G1738K-AB-1                                                                                                                                                                     | Buzz Finco L.L.C.                        | 05/14/2025    | CITIBANK                        | XXX                       | 604,485     | 606,000     | 0                                       |
| G3679Y-AM-4                                                                                                                                                                     | Froneri International Ltd.               | 10/07/2025    | GOLDMAN SACHS AND CO.           | XXX                       | 1,286,841   | 1,290,066   | 0                                       |
| G5112T-AB-9                                                                                                                                                                     | JetBlue Airways Corporation              | 02/21/2025    | CITIBANK                        | XXX                       | 1,000,000   | 1,000,000   | 0                                       |
| L2000A-AF-7                                                                                                                                                                     | Camelot U.S. Acquisition LLC             | 09/18/2025    | Various                         | XXX                       | 1,118,269   | 1,135,000   | 0                                       |
| L7000H-AJ-3                                                                                                                                                                     | Loire Finco Luxembourg S.a r.l.          | 03/12/2025    | BNP FRANCE                      | XXX                       | 392,030     | 394,000     | 0                                       |
| L9019G-AC-5                                                                                                                                                                     | Team.Blue Finco SARL                     | 07/02/2025    | BARCLAY INVESTMENTS, INC.       | XXX                       | 323,375     | 325,000     | 0                                       |
| L9635L-AD-6                                                                                                                                                                     | Venga Finance S.A.R.L                    | 02/01/2025    | KKR Corporate Lending LLC       | XXX                       | (104,203)   | (104,464)   | 0                                       |
| LX2543-53-1                                                                                                                                                                     | Stepstone 12/24 TL                       | 07/01/2025    | BANK OF AMERICA                 | XXX                       | (454,410)   | (459,000)   | 0                                       |
| N2820E-AM-0                                                                                                                                                                     | EG FINCO LIMITED                         | 08/01/2025    | Direct                          | XXX                       | 258,547     | 261,734     | 0                                       |
| N3313E-AG-5                                                                                                                                                                     | Flutter Financing B.V.                   | 01/16/2025    | J.P. MORGAN SECURITIES INC.     | XXX                       | 500,000     | 500,000     | 0                                       |
| N3313E-AJ-9                                                                                                                                                                     | Flutter Entertainment PLC                | 07/24/2025    | J.P. MORGAN SECURITIES INC.     | XXX                       | 184,190     | 185,000     | 0                                       |
| N6872N-AM-8                                                                                                                                                                     | Peer Holding III B.V.                    | 03/06/2025    | RABOBANK                        | XXX                       | 287,995     | 287,995     | 0                                       |
| N6872N-AN-6                                                                                                                                                                     | Peer Holding III B.V.                    | 03/06/2025    | RABOBANK                        | XXX                       | 475,462     | 474,274     | 0                                       |
| N6872N-AQ-9                                                                                                                                                                     | Peer Holding III B.V.                    | 09/25/2025    | BANK OF AMERICA                 | XXX                       | 49,000      | 49,000      | 0                                       |
| N8137F-AE-0                                                                                                                                                                     | Hunter Douglas Inc.                      | 01/14/2025    | J.P. MORGAN SECURITIES INC.     | XXX                       | 1,094,500   | 1,100,000   | 0                                       |
| N8232N-AL-1                                                                                                                                                                     | Nouryon Finance B.V.                     | 09/26/2025    | CITIBANK                        | XXX                       | 122,193     | 121,888     | 0                                       |
| 0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)                                                                                                    |                                          |               |                                 | XXX                       | 109,440,361 | 110,634,345 | 0                                       |
| 0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated)                                                                                                                |                                          |               |                                 | XXX                       | 218,273,561 | 219,049,345 | 630,393                                 |
| 0509999997 – Subtotals – Issuer Credit Obligations – Part 3                                                                                                                     |                                          |               |                                 | XXX                       | 218,273,561 | 219,049,345 | 630,393                                 |
| 0509999998 – Summary item from Part 5 for Issuer Credit Obligations                                                                                                             |                                          |               |                                 | XXX                       | 27,717,649  | 28,069,601  | 826                                     |
| 0509999999 – Subtotals – Issuer Credit Obligations                                                                                                                              |                                          |               |                                 | XXX                       | 245,991,210 | 247,118,946 | 631,219                                 |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)                                |                                          |               |                                 |                           |             |             |                                         |
| 3618N5-EW-5                                                                                                                                                                     | G2 MB0148 - RMBS                         | 02/14/2025    | WELLS FARGO SECURITIES LLC      | XXX                       | 4,033,571   | 3,988,544   | 11,966                                  |
| 1019999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)                   |                                          |               |                                 | XXX                       | 4,033,571   | 3,988,544   | 11,966                                  |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities –Not/Partially Guaranteed (Not Exempt from RBC)               |                                          |               |                                 |                           |             |             |                                         |
| 3132CX-NV-0                                                                                                                                                                     | FH SB1304 - RMBS                         | 02/21/2025    | BOK Financial Securities, Inc.  | XXX                       | 2,873,303   | 2,869,716   | 9,167                                   |
| 3132D6-J4-3                                                                                                                                                                     | FH SB8383 - RMBS                         | 04/25/2025    | BOK Financial Securities, Inc.  | XXX                       | 2,964,844   | 3,000,000   | 10,125                                  |
| 3132D6-JQ-4                                                                                                                                                                     | FH SB8371 - RMBS                         | 02/21/2025    | J.P. MORGAN SECURITIES LLC      | XXX                       | 4,903,031   | 4,895,000   | 15,637                                  |
| 3132E0-D2-5                                                                                                                                                                     | FH SD3721 - RMBS                         | 12/03/2025    | NOMURA SECURITIES INTERNATIONAL | XXX                       | 1,662,384   | 1,646,180   | 686                                     |
| 3140QV-LD-4                                                                                                                                                                     | FN CB9323 - RMBS                         | 01/16/2025    | BOFA SECURITIES INC.            | XXX                       | 2,932,306   | 2,948,198   | 7,207                                   |
| 3140W3-LV-9                                                                                                                                                                     | FN FA3039 - RMBS                         | 11/21/2025    | WELLS FARGO SECURITIES LLC      | XXX                       | 2,542,808   | 2,488,090   | 8,743                                   |
| 31427M-QY-0                                                                                                                                                                     | FH SL0470 - RMBS                         | 12/05/2025    | J.P. MORGAN SECURITIES LLC      | XXX                       | 1,888,807   | 1,881,604   | 1,829                                   |
| 31427P-ZK-3                                                                                                                                                                     | FH SL2545 - RMBS                         | 12/02/2025    | NOMURA SECURITIES INTERNATIONAL | XXX                       | 1,991,783   | 1,978,030   | 549                                     |
| 31427P-ZL-1                                                                                                                                                                     | FH SL2546 - RMBS                         | 12/03/2025    | NOMURA SECURITIES INTERNATIONAL | XXX                       | 1,976,181   | 1,961,166   | 817                                     |
| 1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC) |                                          |               |                                 | XXX                       | 23,735,447  | 23,667,983  | 54,760                                  |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                                            |                                          |               |                                 |                           |             |             |                                         |
| 03465Y-AB-3                                                                                                                                                                     | AOMT 245 A2 - RMBS                       | 04/25/2025    | WELLS FARGO SECURITIES LLC      | XXX                       | 3,347,053   | 3,394,120   | 12,601                                  |
| 03466U-AA-2                                                                                                                                                                     | AOMT 258 A1 - RMBS                       | 07/14/2025    | CHASE SECURITIES, INC.          | XXX                       | 999,982     | 1,000,000   | 2,404                                   |
| 03466U-AC-8                                                                                                                                                                     | AOMT 258 A3 - RMBS                       | 07/14/2025    | CHASE SECURITIES, INC.          | XXX                       | 4,499,993   | 4,500,000   | 11,430                                  |
| 10569P-AA-4                                                                                                                                                                     | BRAVO 25CES1 A1A - RMBS                  | 03/31/2025    | J.P. MORGAN SECURITIES LLC      | XXX                       | 2,249,980   | 2,250,000   | 15,683                                  |
| 10569R-AD-4                                                                                                                                                                     | BRAVO 25NQM5 A2 - RMBS                   | 05/16/2025    | BARCLAYS CAPITAL INC.           | XXX                       | 2,856,995   | 2,857,000   | 9,498                                   |
| 10570Q-AE-1                                                                                                                                                                     | BRAVO 25NQM4 A1 - RMBS                   | 04/23/2025    | BOFA SECURITIES INC.            | XXX                       | 2,731,996   | 2,732,021   | 0                                       |

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| 1                                                                                                                                                 | 2                                        | 3             | 4                                  | 5                         | 6           | 7           | 8                                       |
|---------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|---------------|------------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                                                                                              | Description                              | Date Acquired | Name of Vendor                     | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| 10571J-AE-6                                                                                                                                       | BRAVO 25NQM8 A3 - RMBS                   | 08/25/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 3,249,958   | 3,250,000   | 13,623                                  |
| 16160B-AW-7                                                                                                                                       | CHASE 2510 A9B - RMBS                    | 09/09/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 3,019,688   | 3,000,000   | 12,833                                  |
| 16160T-AA-6                                                                                                                                       | CHASE 251 A2 - RMBS                      | 01/24/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 999,844     | 1,000,000   | 4,833                                   |
| 16160U-AE-5                                                                                                                                       | CHASE 259 A4A - RMBS                     | 08/07/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 5,022,042   | 5,000,000   | 19,861                                  |
| 17332G-AB-3                                                                                                                                       | CMLTI 25INV1 A2 - RMBS                   | 01/31/2025    | CITIGROUP GLOBAL MARKETS, INC      | XXX                       | 2,009,375   | 2,000,000   | 13,333                                  |
| 22758T-AD-6                                                                                                                                       | CROSS 25H6 A2 - RMBS                     | 08/05/2025    | CHASE SECURITIES, INC.             | XXX                       | 8,249,960   | 8,250,000   | 45,680                                  |
| 22758T-AE-4                                                                                                                                       | CROSS 25H6 A3 - RMBS                     | 08/05/2025    | CHASE SECURITIES, INC.             | XXX                       | 2,170,971   | 2,171,000   | 12,240                                  |
| 22790A-AD-7                                                                                                                                       | CROSS 2025-H4 A2 - RMBS                  | 05/14/2025    | GOLDMAN                            | XXX                       | 4,599,934   | 4,600,000   | 16,243                                  |
| 26847N-AB-7                                                                                                                                       | EFMT 25INV3 A2 - RMBS                    | 07/11/2025    | NOMURA SECURITIES CO LTD           | XXX                       | 7,749,833   | 7,750,000   | 19,272                                  |
| 26847N-AC-5                                                                                                                                       | EFMT 25INV3 A3 - RMBS                    | 07/11/2025    | NOMURA SECURITIES CO LTD           | XXX                       | 1,504,999   | 1,505,000   | 3,811                                   |
| 28225G-AA-2                                                                                                                                       | EFMT 25CES2 A1A - RMBS                   | 03/24/2025    | BARCLAYS CAPITAL INC.              | XXX                       | 1,999,955   | 2,000,000   | 8,168                                   |
| 43762D-AC-3                                                                                                                                       | HOMES 25AFC4 A1 - RMBS                   | 11/19/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 2,749,999   | 2,750,000   | 9,440                                   |
| 43762D-AE-9                                                                                                                                       | HOMES 25AFC4 A3 - RMBS                   | 11/19/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 1,999,978   | 2,000,000   | 7,203                                   |
| 64832C-AD-5                                                                                                                                       | NRZT 25NQM3 A2 - RMBS                    | 06/02/2025    | BARCLAYS CAPITAL INC.              | XXX                       | 1,249,994   | 1,250,000   | 7,763                                   |
| 67118H-AC-4                                                                                                                                       | OBX 24NQM2 A2 - RMBS                     | 05/01/2025    | MLPFS INC FIXED INCOME             | XXX                       | 1,863,863   | 1,853,509   | 310                                     |
| 67121L-AB-2                                                                                                                                       | OBX 25NQ10 A2 - RMBS                     | 06/02/2025    | GOLDMAN                            | XXX                       | 2,499,973   | 2,500,000   | 16,348                                  |
| 67121U-AC-0                                                                                                                                       | OBX 25NQ13 A3 - RMBS                     | 07/15/2025    | CHASE SECURITIES, INC.             | XXX                       | 7,499,891   | 7,500,000   | 20,598                                  |
| 67122C-AG-0                                                                                                                                       | OBX 25NQ15 A3 - RMBS                     | 08/21/2025    | BNP PARIBAS SECURITIES CORP.       | XXX                       | 4,999,957   | 5,000,000   | 20,996                                  |
| 67449B-AB-9                                                                                                                                       | OBX 25NQ11 A2 - RMBS                     | 06/24/2025    | WELLS FARGO SECURITIES LLC         | XXX                       | 999,986     | 1,000,000   | 3,903                                   |
| 67647A-AU-9                                                                                                                                       | OCMT 221 A19 - CMO/RMBS                  | 02/14/2025    | MLPFS INC FIXED INCOME             | XXX                       | 771,775     | 834,845     | 1,774                                   |
| 69382C-AB-2                                                                                                                                       | PMTLT 2025-INV3 A2 - RMBS                | 03/14/2025    | BOFA SECURITIES INC.               | XXX                       | 1,759,570   | 1,750,000   | 5,833                                   |
| 69392U-BE-3                                                                                                                                       | PMTLT 25INV9 A29 - RMBS                  | 10/25/2025    | NOMURA SECURITIES INTERNATIONAL    | XXX                       | 6,863,906   | 6,750,000   | 16,875                                  |
| 70879Q-PZ-0                                                                                                                                       | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | 12/17/2025    | FHN FINANCIAL SECURITIES CORP      | XXX                       | 1,501,605   | 2,005,000   | 11,150                                  |
| 729907-AB-1                                                                                                                                       | PMTLT 25INV5 A2 - RMBS                   | 05/02/2025    | BOFA SECURITIES INC.               | XXX                       | 1,003,594   | 1,000,000   | 2,167                                   |
| 73015F-AA-4                                                                                                                                       | PMTLT 25INV7 A1 - RMBS                   | 07/11/2025    | GOLDMAN, SACHS & CO.               | XXX                       | 2,015,313   | 2,000,000   | 5,667                                   |
| 73015K-AB-1                                                                                                                                       | PMTLT 25IN12 A2 - RMBS                   | 12/03/2025    | BOFA SECURITIES INC.               | XXX                       | 2,271,445   | 2,250,000   | 3,781                                   |
| 73015K-BE-4                                                                                                                                       | PMTLT 25IN12 A29 - RMBS                  | 12/03/2025    | BOFA SECURITIES INC.               | XXX                       | 2,508,203   | 2,500,000   | 4,201                                   |
| 749971-AZ-0                                                                                                                                       | RMCT 25J1 A16 - RMBS                     | 02/13/2025    | WELLS FARGO SECURITIES LLC         | XXX                       | 1,237,712   | 1,250,000   | 3,628                                   |
| 75023X-AX-0                                                                                                                                       | RMCT 2025-J2 A15 - RMBS                  | 07/29/2025    | WACHOVIA SECURITIES, LLC           | XXX                       | 964,293     | 963,390     | 4,268                                   |
| 75410C-AA-7                                                                                                                                       | RATE 25J1 A1 - RMBS                      | 02/19/2025    | WELLS FARGO SECURITIES LLC         | XXX                       | 2,756,875   | 2,750,000   | 11,000                                  |
| 817370-AB-5                                                                                                                                       | SEMT 253 A2 - RMBS                       | 03/07/2025    | BOFA SECURITIES INC.               | XXX                       | 990,469     | 1,000,000   | 1,986                                   |
| 817370-AV-1                                                                                                                                       | SEMT 253 A20 - RMBS                      | 03/07/2025    | BOFA SECURITIES INC.               | XXX                       | 985,469     | 1,000,000   | 1,986                                   |
| 81749M-AA-5                                                                                                                                       | SEMT 254 A1 - RMBS                       | 04/16/2025    | WELLS FARGO SECURITIES LLC         | XXX                       | 1,504,219   | 1,500,000   | 7,000                                   |
| 81749T-AD-4                                                                                                                                       | SEMT 25S1 A4 - RMBS                      | 05/15/2025    | BOFA SECURITIES INC.               | XXX                       | 7,167,428   | 8,275,000   | 12,642                                  |
| 917437-XQ-3                                                                                                                                       | UTAH HSG CORP SINGLE FAMILY MTG REV      | 08/27/2025    | BOFA SECURITIES INC.               | XXX                       | 2,952,840   | 2,750,000   | 0                                       |
| 924928-AB-0                                                                                                                                       | VERUS 253 A2 - RMBS                      | 04/15/2025    | J.P. MORGAN SECURITIES LLC         | XXX                       | 999,999     | 1,000,000   | 3,530                                   |
| 924930-AG-5                                                                                                                                       | VERUS 258 A3 - RMBS                      | 09/05/2025    | WELLS FARGO SECURITIES LLC         | XXX                       | 5,999,920   | 6,000,000   | 9,577                                   |
| 924931-AG-3                                                                                                                                       | VERUS 257 A3 - RMBS                      | 08/07/2025    | CHASE SECURITIES, INC.             | XXX                       | 6,999,997   | 7,000,000   | 15,068                                  |
| 92540U-AD-9                                                                                                                                       | VERUS 254 A2 - RMBS                      | 05/08/2025    | WELLS FARGO SECURITIES LLC         | XXX                       | 1,249,984   | 1,250,000   | 2,943                                   |
| 92540X-AB-7                                                                                                                                       | VERUS 255 A2 - RMBS                      | 06/04/2025    | MORGAN STANLEY & CO. LLC           | XXX                       | 1,249,994   | 1,250,000   | 2,131                                   |
| 92540Y-AB-5                                                                                                                                       | VERUS 2025-6 A2 - RMBS                   | 07/08/2025    | BARCLAYS CAPITAL INC FIXED INC     | XXX                       | 5,249,913   | 5,250,000   | 11,576                                  |
| 1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) |                                          |               |                                    | XXX                       | 140,130,720 | 141,440,886 | 446,861                                 |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)                                    |                                          |               |                                    |                           |             |             |                                         |
| 06744N-BQ-9                                                                                                                                       | BARDT 1911RR ARR - CDO                   | 01/17/2025    | BARCLAYS CAPITAL INC.              | XXX                       | 1,500,000   | 1,500,000   | 0                                       |
| 14320C-AC-1                                                                                                                                       | CGMS 252 B - CDO                         | 05/01/2025    | CITIGROUP GLOBAL MARKETS, INC      | XXX                       | 3,000,000   | 3,000,000   | 0                                       |
| 38138J-AS-2                                                                                                                                       | GLM 9 BR - CDO                           | 04/29/2025    | ROBERT W. BAIRD & CO. INCORPORATED | XXX                       | 2,502,500   | 2,500,000   | 3,887                                   |
| 55822X-AE-7                                                                                                                                       | MDPK 68 B - CDO                          | 04/30/2025    | MORGAN STANLEY & CO. LLC           | XXX                       | 1,989,000   | 2,000,000   | 35,043                                  |
| 67707C-BE-7                                                                                                                                       | OAKC 10RR2 B1R - CDO                     | 04/25/2025    | BNP PARIBAS SECURITIES CORP.       | XXX                       | 990,000     | 1,000,000   | 1,118                                   |

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                                                                                                                                  | 2                                      | 3             | 4                            | 5                         | 6           | 7           | 8                                       |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                                                                                                               | Description                            | Date Acquired | Name of Vendor               | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| 76761R-BJ-7                                                                                                                                                        | RSRVA 1R3 BR3 - CDO                    | 12/12/2025    | CIBC WORLD MARKETS CORP      | XXX                       | 2,000,000   | 2,000,000   | 0                                       |
| 1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)                                        |                                        |               |                              | XXX                       | 11,981,500  | 12,000,000  | 40,048                                  |
| Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)              |                                        |               |                              |                           |             |             |                                         |
| 00840C-AA-5                                                                                                                                                        | AG ABC Structured Class A Note         | 02/27/2025    | DIRECT                       | XXX                       | 685,334     | 685,334     | 0                                       |
| 00840C-AB-3                                                                                                                                                        | AG ABC Structured Class B Note         | 02/27/2025    | DIRECT                       | XXX                       | 57,333      | 57,333      | 0                                       |
| 83022@-AB-4                                                                                                                                                        | Sixth Street PABI I, Class A2 Notes    | 12/15/2025    | DIRECT                       | XXX                       | 6,838,571   | 6,838,571   | 0                                       |
| 83022@-AD-0                                                                                                                                                        | Sixth Street PABI I, Class B2 Notes    | 12/15/2025    | DIRECT                       | XXX                       | 2,279,523   | 2,279,523   | 0                                       |
| 83022@-AF-5                                                                                                                                                        | Sixth Street PABI I , Class C2 Notes   | 12/15/2025    | DIRECT                       | XXX                       | 1,424,700   | 1,424,700   | 0                                       |
| 87268H-AA-4                                                                                                                                                        | TPG AG CSF III Structured Class A Note | 12/15/2025    | DIRECT                       | XXX                       | 2,750,000   | 2,750,000   | 0                                       |
| 87268H-AB-2                                                                                                                                                        | TPG AG CSF III Structured Class B Note | 12/15/2025    | DIRECT                       | XXX                       | 1,000,000   | 1,000,000   | 0                                       |
| 87268H-AC-0                                                                                                                                                        | TPG AG CSF III Structured Class C Note | 12/15/2025    | DIRECT                       | XXX                       | 500,000     | 500,000     | 0                                       |
| 89238R-AA-5                                                                                                                                                        | TPG AG ABC Structured II Class A Note  | 11/28/2025    | DIRECT                       | XXX                       | 11,410,000  | 11,410,000  | 0                                       |
| 89238R-AB-3                                                                                                                                                        | TPG AG ABC Structured II Class B Note  | 11/28/2025    | DIRECT                       | XXX                       | 3,260,000   | 3,260,000   | 0                                       |
| 1339999999 – Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) |                                        |               |                              | XXX                       | 30,205,461  | 30,205,461  | 0                                       |
| 1889999999 – Subtotal – Asset-Backed Securities (Unaffiliated)                                                                                                     |                                        |               |                              | XXX                       | 210,086,699 | 211,302,874 | 553,635                                 |
| 1909999997 – Subtotals – Asset-Backed Securities – Part 3                                                                                                          |                                        |               |                              | XXX                       | 210,086,699 | 211,302,874 | 553,635                                 |
| 1909999998 – Summary item from Part 5 for Asset-Backed Securities                                                                                                  |                                        |               |                              | XXX                       | 1,492,500   | 1,500,000   | 2,941                                   |
| 1909999999 – Subtotals – Asset-Backed Securities                                                                                                                   |                                        |               |                              | XXX                       | 211,579,199 | 212,802,874 | 556,576                                 |
| 2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities                                                                                     |                                        |               |                              | XXX                       | 457,570,409 | 459,921,820 | 1,187,795                               |
| Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred                                                                                 |                                        |               |                              |                           |             |             |                                         |
| 060505-GB-4                                                                                                                                                        | BANK OF AMERICA CORP                   | 04/15/2025    | JSEB                         | 500,000.000               | 484,965     | 0           | 0                                       |
| 48128A-AJ-2                                                                                                                                                        | JPMORGAN CHASE & CO                    | 09/30/2025    | BNP Paribas                  | 240,000.000               | 248,664     | 0           | 0                                       |
| 4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred                                                                    |                                        |               |                              | XXX                       | 733,629     | XXX         | 0                                       |
| Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred                                                                                |                                        |               |                              |                           |             |             |                                         |
| 06055H-AH-6                                                                                                                                                        | BANK OF AMERICA CORP                   | 04/24/2025    | BANK OF AMERICA N.A.         | 1,000,000.000             | 1,000,000   | 0           | 0                                       |
| 4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred                                                                   |                                        |               |                              | XXX                       | 1,000,000   | XXX         | 0                                       |
| 4509999997 – Subtotals – Preferred Stocks – Part 3                                                                                                                 |                                        |               |                              | XXX                       | 1,733,629   | XXX         | 0                                       |
| 4509999999 – Subtotals – Preferred Stocks                                                                                                                          |                                        |               |                              | XXX                       | 1,733,629   | XXX         | 0                                       |
| Common Stocks: Parent, Subsidiaries and Affiliates, Other                                                                                                          |                                        |               |                              |                           |             |             |                                         |
| 47036*-10-9                                                                                                                                                        | JAMES RIVER CASUALTY COMPANY           | 12/19/2025    | JAMES RIVER CASUALTY COMPANY | 0                         | 5,000,000   | XXX         | 0                                       |
| 5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates, Other                                                                                             |                                        |               |                              | XXX                       | 5,000,000   | XXX         | 0                                       |
| 5989999997 – Subtotals – Common Stocks – Part 3                                                                                                                    |                                        |               |                              | XXX                       | 5,000,000   | XXX         | 0                                       |
| 5989999998 – Summary item from Part 5 for Common Stocks                                                                                                            |                                        |               |                              | XXX                       | 29,572      | XXX         | 0                                       |
| 5989999999 – Subtotals – Common Stocks                                                                                                                             |                                        |               |                              | XXX                       | 5,029,572   | XXX         | 0                                       |
| 5999999999 – Subtotals – Preferred and Common Stocks                                                                                                               |                                        |               |                              | XXX                       | 6,763,201   | XXX         | 0                                       |
| 6009999999 – Totals                                                                                                                                                |                                        |               |                              | XXX                       | 464,333,610 | XXX         | 1,187,795                               |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                                                   | 2                                              | 3                | 4                 | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-----------------------------------------------------------------------------------------------------|------------------------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                                                     |                                                |                  |                   |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                                             | Description                                    | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)                            |                                                |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 91282C-AM-3                                                                                         | UNITED STATES TREASURY                         | 09/30/2025       | Maturity @ 100.00 | XXX                             | 2,300,000     | 2,300,000 | 2,290,933   | 2,298,631                                             | 0                                                   | 1,369                                           | 0                                                                      | 1,369                                      | 0                                                   | 2,300,000                                                      | 0                                                 | 0                                      | 0                                   | 5,750                                                               | 09/30/2025                                |
| 0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)               |                                                |                  |                   | XXX                             | 2,300,000     | 2,300,000 | 2,290,933   | 2,298,631                                             | 0                                                   | 1,369                                           | 0                                                                      | 1,369                                      | 0                                                   | 2,300,000                                                      | 0                                                 | 0                                      | 0                                   | 5,750                                                               | XXX                                       |
| Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)              |                                                |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 178882-PK-6                                                                                         | CLACKAMAS &<br>WASHINGTON CNTYS ORE<br>SCH DIS | 06/15/2025       | Maturity @ 100.00 | XXX                             | 100,000       | 100,000   | 94,559      | 99,082                                                | 0                                                   | 918                                             | 0                                                                      | 918                                        | 0                                                   | 100,000                                                        | 0                                                 | 0                                      | 0                                   | 881                                                                 | 06/15/2025                                |
| 35880C-F5-8                                                                                         | FRISCO TEX INDPT SCH<br>DIST                   | 05/07/2025       | EXCHANGE          | XXX                             | 125,115       | 175,000   | 121,466     | 124,415                                               | 0                                                   | 700                                             | 0                                                                      | 700                                        | 0                                                   | 125,115                                                        | 0                                                 | 0                                      | 0                                   | 3,301                                                               | 02/15/2041                                |
| 686053-BN-8                                                                                         | OREGON SCH BRDS ASSN                           | 06/30/2025       | Paydown           | XXX                             | 25,918        | 25,918    | 27,317      | 26,799                                                | 0                                                   | (881)                                           | 0                                                                      | (881)                                      | 0                                                   | 25,918                                                         | 0                                                 | 0                                      | 0                                   | 719                                                                 | 06/30/2028                                |
| 815626-GQ-3                                                                                         | SEDGWICK CNTY KANS UNI<br>SCH DIST NO 259 W    | 10/01/2025       | Call @ 100.00     | XXX                             | 70,000        | 70,000    | 74,997      | 73,243                                                | 0                                                   | (600)                                           | 0                                                                      | (600)                                      | 0                                                   | 72,643                                                         | 0                                                 | (2,643)                                | (2,643)                             | 4,354                                                               | 10/01/2028                                |
| 0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed) |                                                |                  |                   | XXX                             | 321,034       | 370,918   | 318,339     | 323,539                                               | 0                                                   | 138                                             | 0                                                                      | 138                                        | 0                                                   | 323,677                                                        | 0                                                 | (2,643)                                | (2,643)                             | 9,255                                                               | XXX                                       |
| Issuer Credit Obligations: Municipal Bonds – Special Revenue                                        |                                                |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 38122N-B5-0                                                                                         | GOLDEN ST TOB<br>SECURITIZATION CORP<br>CALIF  | 11/13/2025       | Call @ 91.67      | XXX                             | 797,564       | 870,000   | 864,467     | 865,636                                               | 0                                                   | 355                                             | 0                                                                      | 355                                        | 0                                                   | 865,991                                                        | 0                                                 | (68,427)                               | (68,427)                            | 15,686                                                              | 06/01/2034                                |
| 54628C-MW-9                                                                                         | LOUISIANA LOC GOVT<br>ENVIRONMENTAL FACS &     | 12/04/2025       | Call @ 76.71      | XXX                             | 767,120       | 1,000,000 | 694,310     | 717,469                                               | 0                                                   | 9,888                                           | 0                                                                      | 9,888                                      | 0                                                   | 727,357                                                        | 0                                                 | 39,763                                 | 39,763                              | 34,709                                                              | 02/01/2043                                |
| 576000-XQ-1                                                                                         | MASSACHUSETTS ST SCH<br>BLDG AUTH DEDICATED    | 09/18/2025       | Call @ 89.97      | XXX                             | 899,740       | 1,000,000 | 1,008,500   | 1,004,506                                             | 0                                                   | (104,766)                                       | 0                                                                      | (104,766)                                  | 0                                                   | 899,740                                                        | 0                                                 | 0                                      | 0                                   | 31,404                                                              | 10/15/2040                                |
| 576051-VY-9                                                                                         | MASSACHUSETTS ST WTR<br>RES AUTH               | 08/01/2025       | Maturity @ 100.00 | XXX                             | 150,000       | 150,000   | 142,412     | 148,420                                               | 0                                                   | 1,580                                           | 0                                                                      | 1,580                                      | 0                                                   | 150,000                                                        | 0                                                 | 0                                      | 0                                   | 3,125                                                               | 08/01/2025                                |
| 59334D-LS-1                                                                                         | MIAMI-DADE CNTY FLA<br>WTR & SWR REV           | 12/10/2025       | EXCHANGE          | XXX                             | 55,641        | 65,000    | 54,523      | 55,305                                                | 0                                                   | 336                                             | 0                                                                      | 336                                        | 0                                                   | 55,641                                                         | 0                                                 | 0                                      | 0                                   | 2,703                                                               | 10/01/2042                                |
| 62426V-CQ-8                                                                                         | MOUNTAIN REGL WTR SPL<br>SVC DIST UTAH WTR     | 12/15/2025       | Maturity @ 100.00 | XXX                             | 125,000       | 125,000   | 117,729     | 122,802                                               | 0                                                   | 2,198                                           | 0                                                                      | 2,198                                      | 0                                                   | 125,000                                                        | 0                                                 | 0                                      | 0                                   | 2,749                                                               | 12/15/2025                                |
| 677561-LH-3                                                                                         | OHIO ST HOSP FAC REV                           | 09/11/2025       | Call @ 100.00     | XXX                             | 45,000        | 45,000    | 40,899      | 42,078                                                | 0                                                   | 338                                             | 0                                                                      | 338                                        | 0                                                   | 42,416                                                         | 0                                                 | 2,584                                  | 2,584                               | 1,221                                                               | 01/01/2030                                |
| 733911-CD-1                                                                                         | PORT CORPUS CHRISTI<br>AUTH TEX NUECES CNTY    | 12/01/2025       | Maturity @ 100.00 | XXX                             | 1,040,000     | 1,040,000 | 1,017,942   | 1,033,528                                             | 0                                                   | 6,472                                           | 0                                                                      | 6,472                                      | 0                                                   | 1,040,000                                                      | 0                                                 | 0                                      | 0                                   | 36,972                                                              | 12/01/2025                                |
| 79771F-EW-3                                                                                         | SAN FRANCISCO CALIF<br>CITY & CNTY PUB UTIL    | 11/01/2025       | Maturity @ 100.00 | XXX                             | 105,000       | 105,000   | 100,042     | 103,649                                               | 0                                                   | 1,351                                           | 0                                                                      | 1,351                                      | 0                                                   | 105,000                                                        | 0                                                 | 0                                      | 0                                   | 2,374                                                               | 11/01/2025                                |
| 79771F-FF-9                                                                                         | SAN FRANCISCO CALIF<br>CITY & CNTY PUB UTIL    | 06/25/2025       | EXCHANGE          | XXX                             | 125,000       | 125,000   | 125,000     | 125,000                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 125,000                                                        | 0                                                 | 0                                      | 0                                   | 1,926                                                               | 11/01/2026                                |
| 0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue                           |                                                |                  |                   | XXX                             | 4,110,065     | 4,525,000 | 4,165,822   | 4,218,393                                             | 0                                                   | (82,248)                                        | 0                                                                      | (82,248)                                   | 0                                                   | 4,136,145                                                      | 0                                                 | (26,081)                               | (26,081)                            | 132,869                                                             | XXX                                       |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated)                                           |                                                |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 060505-FQ-2                                                                                         | BANK OF AMERICA CORP                           | 01/28/2025       | Call @ 100.00     | XXX                             | 1,500,000     | 1,500,000 | 1,280,475   | 1,289,377                                             | 0                                                   | 296                                             | 0                                                                      | 296                                        | 0                                                   | 1,289,673                                                      | 0                                                 | 210,327                                | 210,327                             | 32,250                                                              | 12/31/2049                                |
| 064058-AH-3                                                                                         | BANK OF NEW YORK<br>MELLON CORP                | 09/22/2025       | Call @ 100.00     | XXX                             | 685,000       | 685,000   | 672,841     | 673,380                                               | 0                                                   | 178                                             | 0                                                                      | 178                                        | 0                                                   | 673,558                                                        | 0                                                 | 11,442                                 | 11,442                              | 32,195                                                              | 12/31/2049                                |
| 064227-AC-5                                                                                         | BANK OF NT BUTTERFIELD<br>& SON LTD            | 06/15/2025       | Direct            | XXX                             | 2,000,000     | 2,000,000 | 2,000,000   | 2,000,000                                             | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 2,000,000                                                      | 0                                                 | 0                                      | 0                                   | 52,500                                                              | 06/15/2030                                |
| 110122-CN-6                                                                                         | BRISTOL-MYERS SQUIBB<br>CO                     | 11/21/2025       | Call @ 99.65      | XXX                             | 164,424       | 165,000   | 162,577     | 164,038                                               | 0                                                   | 582                                             | 0                                                                      | 582                                        | 0                                                   | 164,620                                                        | 0                                                 | (196)                                  | (196)                               | 4,913                                                               | 06/15/2026                                |
| 110122-DN-5                                                                                         | BRISTOL-MYERS SQUIBB<br>CO                     | 11/13/2025       | Maturity @ 100.00 | XXX                             | 250,000       | 250,000   | 228,661     | 244,024                                               | 0                                                   | 5,976                                           | 0                                                                      | 5,976                                      | 0                                                   | 250,000                                                        | 0                                                 | 0                                      | 0                                   | 1,875                                                               | 11/13/2025                                |
| 26614N-AC-6                                                                                         | DUPONT DE NEMOURS INC                          | 11/07/2025       | Call @ 100.00     | XXX                             | 1,161,708     | 1,136,000 | 1,158,404   | 1,147,546                                             | 0                                                   | (318)                                           | 0                                                                      | (318)                                      | 0                                                   | 1,147,228                                                      | 0                                                 | (11,228)                               | (11,228)                            | 29,168                                                              | 11/15/2028                                |
| 369550-BK-3                                                                                         | GENERAL DYNAMICS CORP                          | 03/20/2025       | Direct            | XXX                             | 100,000       | 100,000   | 98,604      | 99,862                                                | 0                                                   | 138                                             | 0                                                                      | 138                                        | 0                                                   | 100,000                                                        | 0                                                 | 0                                      | 0                                   | 1,526                                                               | 04/01/2025                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                      | 2                                  | 3             | 4                         | 5                         | 6             | 7          | 8           | 9                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 15                                              | 16                                       | 17                               | 18                            | 19                                                   | 20                               |
|------------------------------------------------------------------------|------------------------------------|---------------|---------------------------|---------------------------|---------------|------------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                                        |                                    |               |                           |                           |               |            |             |                                           | 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 |
| 38141G-XS-8                                                            | GOLDMAN SACHS GROUP INC.           | 02/12/2025    | Direct                    | XXX                       | 200,000       | 200,000    | 182,992     | 196,999                                   | 0                                          | 3,001                                     | 0                                                         | 3,001                                | 0                                          | 200,000                                         | 0                                        | 0                                | 0                             | 855                                                  | 02/12/2026                       |
| 404280-BX-6                                                            | HSBC HOLDINGS PLC                  | 09/12/2025    | Call @ 100.00             | XXX                       | 1,000,000     | 1,000,000  | 975,482     | 989,158                                   | 0                                          | 4,325                                     | 0                                                         | 4,325                                | 0                                          | 993,483                                         | 0                                        | 6,517                            | 6,517                         | 42,920                                               | 09/12/2026                       |
| 438516-CB-0                                                            | HONEYWELL INTERNATIONAL INC        | 06/01/2025    | Maturity @ 100.00         | XXX                       | 200,000       | 200,000    | 188,437     | 198,195                                   | 0                                          | 1,805                                     | 0                                                         | 1,805                                | 0                                          | 200,000                                         | 0                                        | 0                                | 0                             | 1,350                                                | 06/01/2025                       |
| 55903V-AZ-6                                                            | WARNERMEDIA HOLDINGS INC           | 03/15/2025    | Maturity @ 100.00         | XXX                       | 150,000       | 150,000    | 145,396     | 149,619                                   | 0                                          | 381                                       | 0                                                         | 381                                  | 0                                          | 150,000                                         | 0                                        | 0                                | 0                             | 2,729                                                | 03/15/2025                       |
| 57636Q-AN-4                                                            | MASTERCARD INC                     | 03/03/2025    | Maturity @ 100.00         | XXX                       | 200,000       | 200,000    | 192,493     | 199,480                                   | 0                                          | 520                                       | 0                                                         | 520                                  | 0                                          | 200,000                                         | 0                                        | 0                                | 0                             | 2,000                                                | 03/03/2025                       |
| 59156R-CA-4                                                            | METLIFE INC                        | 09/15/2025    | Call @ 100.00             | XXX                       | 1,395,000     | 1,395,000  | 1,288,817   | 1,293,724                                 | 0                                          | 1,611                                     | 0                                                         | 1,611                                | 0                                          | 1,295,335                                       | 0                                        | 99,665                           | 99,665                        | 53,708                                               | 12/29/2049                       |
| 65473P-AK-1                                                            | NISOURCE INC                       | 08/15/2025    | Maturity @ 100.00         | XXX                       | 100,000       | 100,000    | 90,871      | 97,994                                    | 0                                          | 2,006                                     | 0                                                         | 2,006                                | 0                                          | 100,000                                         | 0                                        | 0                                | 0                             | 950                                                  | 08/15/2025                       |
| 67021C-AK-3                                                            | NSTAR ELECTRIC CO                  | 11/15/2025    | Maturity @ 100.00         | XXX                       | 2,500,000     | 2,500,000  | 2,421,625   | 2,477,803                                 | 0                                          | 22,197                                    | 0                                                         | 22,197                               | 0                                          | 2,500,000                                       | 0                                        | 0                                | 0                             | 81,250                                               | 11/15/2025                       |
| 756109-BE-3                                                            | REALTY INCOME CORP                 | 11/01/2025    | Maturity @ 100.00         | XXX                       | 175,000       | 175,000    | 177,155     | 175,505                                   | 0                                          | (505)                                     | 0                                                         | (505)                                | 0                                          | 175,000                                         | 0                                        | 0                                | 0                             | 8,094                                                | 11/01/2025                       |
| 808513-BD-6                                                            | CHARLES SCHWAB CORP                | 06/01/2025    | Call @ 100.00             | XXX                       | 1,440,000     | 1,440,000  | 1,434,240   | 1,434,483                                 | 0                                          | 44                                        | 0                                                         | 44                                   | 0                                          | 1,434,527                                       | 0                                        | 5,473                            | 5,473                         | 38,700                                               | 12/29/2049                       |
| 89832Q-AE-9                                                            | TRUIST FINANCIAL CORP              | 11/13/2025    | Call @ 100.00             | XXX                       | 690,000       | 690,000    | 677,063     | 677,655                                   | 0                                          | 219                                       | 0                                                         | 219                                  | 0                                          | 677,874                                         | 0                                        | 12,126                           | 12,126                        | 32,447                                               | 12/31/2049                       |
| 95709T-AL-4                                                            | EVERGY KANSAS CENTRAL INC          | 12/01/2025    | Maturity @ 100.00         | XXX                       | 2,250,000     | 2,250,000  | 2,181,877   | 2,229,997                                 | 0                                          | 20,003                                    | 0                                                         | 20,003                               | 0                                          | 2,250,000                                       | 0                                        | 0                                | 0                             | 73,125                                               | 12/01/2025                       |
| 0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated) |                                    |               |                           | XXX                       | 16,161,132    | 16,136,000 | 15,558,011  | 15,738,838                                | 0                                          | 62,460                                    | 0                                                         | 62,460                               | 0                                          | 15,801,298                                      | 0                                        | 334,126                          | 334,126                       | 492,554                                              | XXX                              |
| Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)        |                                    |               |                           |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 000000-00-0                                                            | Logoplaste Group Sarl              | 09/04/2025    | Various                   | XXX                       | 407,608       | 449,888    | 435,718     | 435,266                                   | 4,898                                      | 2,004                                     | 0                                                         | 6,902                                | 0                                          | 442,168                                         | 0                                        | (34,560)                         | (34,560)                      | 25,670                                               | 07/06/2028                       |
|                                                                        | Discovery Purchaser Corporation    | 12/31/2025    | Direct                    | XXX                       | 5,924         | 5,924      | 5,915       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 5,924                                           | 0                                        | 0                                | 0                             | 88                                                   | 10/04/2029                       |
| 000000-00-0                                                            | Veritiv Corporation                | 12/31/2025    | Wells Fargo               | XXX                       | 888,747       | 888,747    | 883,755     | 882,412                                   | 0                                          | 4,352                                     | 0                                                         | 4,352                                | 0                                          | 888,596                                         | 0                                        | 151                              | 151                           | 43,432                                               | 11/17/2030                       |
| 000000-00-0                                                            | WireCo WorldGroup Inc              | 12/31/2025    | Direct                    | XXX                       | 5,590         | 5,590      | 5,515       | 5,244                                     | 338                                        | 9                                         | 0                                                         | 346                                  | 0                                          | 5,590                                           | 0                                        | 0                                | 0                             | 312                                                  | 11/13/2028                       |
| 000000-00-0                                                            | Caesars Entertainment Inc          | 12/31/2025    | Direct                    | XXX                       | 8,830         | 8,830      | 8,808       | 8,827                                     | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 8,830                                           | 0                                        | 0                                | 0                             | 340                                                  | 02/28/2031                       |
| 000000-00-0                                                            | Crocs, Inc.                        | 03/12/2025    | BANK OF AMERICA           | XXX                       | 63,735        | 63,497     | 63,510      | 63,506                                    | 0                                          | (1)                                       | 0                                                         | (1)                                  | 0                                          | 63,506                                          | 0                                        | 229                              | 229                           | 1,065                                                | 02/20/2029                       |
| 000000-00-0                                                            | Barentz International B.V.         | 12/31/2024    | Direct                    | XXX                       | 0             | 0          | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 21                                                   | 03/29/2031                       |
| 000000-00-0                                                            | LORCA FINCO PLC                    | 02/11/2025    | Direct                    | XXX                       | 366,233       | 366,233    | 365,317     | 365,377                                   | 0                                          | 855                                       | 0                                                         | 855                                  | 0                                          | 366,233                                         | 0                                        | 0                                | 0                             | 10,017                                               | 04/17/2031                       |
| 000000-00-0                                                            | Epicor Software Corporation        | 12/31/2025    | Direct                    | XXX                       | 9,050         | 9,050      | 9,001       | 6,839                                     | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 9,050                                           | 0                                        | 0                                | 0                             | 430                                                  | 05/22/2031                       |
|                                                                        | GOLDMAN SACHS AND CO.              | 01/08/2025    |                           | XXX                       | 0             | 0          | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 332                                                  | 07/01/2031                       |
| 000000-00-0                                                            | QUIKRETE Holdings, Inc.            | 02/10/2025    | Direct                    | XXX                       | 1,512,010     | 1,512,010  | 1,512,937   | 1,510,287                                 | 2,643                                      | (919)                                     | 0                                                         | 1,724                                | 0                                          | 1,512,010                                       | 0                                        | 0                                | 0                             | 12,933                                               | 04/14/2031                       |
| 000000-00-0                                                            | Epicor Software Corporation        | 01/01/2025    | Adjustment                | XXX                       | (1,368)       | (1,368)    | (1,365)     | (1,363)                                   | 0                                          | (5)                                       | 0                                                         | (5)                                  | 0                                          | (1,368)                                         | 0                                        | 0                                | 0                             | (1,518)                                              | 05/30/2031                       |
|                                                                        | Hamilton Projects Acquiror LLC     | 07/07/2025    | Direct                    | XXX                       | 1,170,884     | 1,170,884  | 1,167,957   | 1,168,230                                 | 0                                          | 2,686                                     | 0                                                         | 2,686                                | 0                                          | 1,170,884                                       | 0                                        | 0                                | 0                             | 44,511                                               | 05/30/2031                       |
| 000000-00-0                                                            | Sigma Holdco B.V.                  | 12/31/2025    | CITIBANK                  | XXX                       | 83,381        | 84,887     | 84,887      | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 84,887                                          | 0                                        | (1,506)                          | (1,506)                       | 2,216                                                | 01/03/2028                       |
|                                                                        | J.P. MORGAN SECURITIES INC.        | 05/01/2025    |                           | XXX                       | 121,000       | 121,000    | 120,698     | 0                                         | 0                                          | 7                                         | 0                                                         | 7                                    | 0                                          | 120,705                                         | 0                                        | 295                              | 295                           | 0                                                    | 02/03/2032                       |
| 000000-00-0                                                            | Covia Holdings LLC                 |               | MORGAN STANLEY AND CO INC | XXX                       | 380,837       | 380,090    | 378,190     | 378,429                                   | 0                                          | 219                                       | 0                                                         | 219                                  | 0                                          | 378,591                                         | 0                                        | 2,246                            | 2,246                         | 31,453                                               | 03/03/2031                       |
| 000000-00-0                                                            | Barentz International B.V.         | 10/03/2025    |                           | XXX                       | 380,837       | 380,090    | 378,190     | 378,429                                   | 0                                          | 219                                       | 0                                                         | 219                                  | 0                                          | 378,591                                         | 0                                        | 2,246                            | 2,246                         | 31,453                                               | 03/03/2031                       |
| 000000-00-0                                                            | Icon Parent I Inc.                 | 06/30/2025    | Direct                    | XXX                       | 2,020         | 2,020      | 2,005       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 2,020                                           | 0                                        | 0                                | 0                             | 3                                                    | 11/13/2031                       |
| 000000-00-0                                                            | Lightning Power LLC                | 12/31/2025    | Direct                    | XXX                       | 7,538         | 7,538      | 7,528       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 7,538                                           | 0                                        | 0                                | 0                             | 193                                                  | 08/18/2031                       |
| 000000-00-0                                                            | Ensemble RCM, LLC                  | 12/31/2025    | Direct                    | XXX                       | 1,894         | 1,894      | 1,884       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 1,894                                           | 0                                        | 0                                | 0                             | 30                                                   | 08/01/2029                       |
|                                                                        | WHITEWATER MATTERHORN HOLDINGS LLC | 10/09/2025    | BARCLAY INVESTMENTS, INC. | XXX                       | 116,708       | 117,000    | 116,415     | 0                                         | 0                                          | 30                                        | 0                                                         | 30                                   | 0                                          | 116,445                                         | 0                                        | 262                              | 262                           | 2,196                                                | 05/06/2032                       |
| 000000-00-0                                                            | Hamilton Projects Acquiror LLC     | 12/31/2025    | Direct                    | XXX                       | 31,673        | 31,673     | 31,661      | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 31,673                                          | 0                                        | 0                                | 0                             | 642                                                  | 05/30/2031                       |
| 000000-00-0                                                            | Lackawanna Energy Center LLC       | 12/31/2025    | Direct                    | XXX                       | 10,400        | 10,400     | 10,374      | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 10,400                                          | 0                                        | 0                                | 0                             | 188                                                  | 07/23/2032                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2                                        | 3             | 4                           | 5                         | 6             | 7         | 8           | 9                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 15                                              | 16                                       | 17                               | 18                            | 19                                                   | 20                               |
|----------------------|------------------------------------------|---------------|-----------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |               |                             |                           |               |           |             |                                           | 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 |
| 000000-00-0          | Osaic Holdings, Inc.                     | 08/06/2025    | UBS GLOBAL ASSET MANAGEMENT | XXX                       | 137,171       | 137,000   | 136,658     | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 136,658                                         | 0                                        | 513                              | 513                           | 0                                                    | 07/10/2032                       |
| 000000-00-0          | Lernen Bidco Limited                     | 11/28/2025    | Direct                      | XXX                       | 1,573         | 1,573     | 1,569       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,573                                           | 0                                        | 0                                | 0                             | 18                                                   | 10/27/2031                       |
| 000000-00-0          | Icon Parent I Inc.                       | 12/31/2025    | Direct                      | XXX                       | 2,015         | 2,015     | 2,000       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 2,015                                           | 0                                        | 0                                | 0                             | 47                                                   | 11/13/2031                       |
| 000000-00-0          | Curium BidCo S.a r.l.                    | 12/31/2025    | Direct                      | XXX                       | 3,657         | 3,657     | 3,608       | 1,048                                     | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 3,657                                           | 0                                        | 0                                | 0                             | 120                                                  | 08/06/2031                       |
| 000000-00-0          | Hyperion Refinance S.a r.l.              | 12/31/2025    | Direct                      | XXX                       | 1,783         | 1,783     | 1,781       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,783                                           | 0                                        | 0                                | 0                             | 48                                                   | 02/15/2031                       |
| 000000-00-0          | SPECTRIS                                 | 12/31/2025    | Direct                      | XXX                       | 330           | 330       | 329         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 330                                             | 0                                        | 0                                | 0                             | 0                                                    | 09/24/2032                       |
| 000000-00-0          | PFI Lower Midco, LLC                     | 12/16/2025    | BMO CAPITAL MARKETS         | XXX                       | 47,294        | 47,000    | 46,530      | 0                                         | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 46,533                                          | 0                                        | 760                              | 760                           | 0                                                    | 10/29/2032                       |
| 00036Y-AB-9          | AAL Delaware Holdco Inc.                 | 01/10/2025    | JEFFERIES                   | XXX                       | 194,241       | 193,515   | 193,515     | 193,515                                   | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 193,515                                         | 0                                        | 726                              | 726                           | 1,914                                                | 07/24/2031                       |
| 00076V-BL-3          | ABG Intermediate Holdings 2 LLC          | 12/31/2025    | CITIBANK                    | XXX                       | 294,746       | 294,873   | 289,661     | 291,403                                   | 0                                          | 135                                       | 0                                                         | 135                                  | 0                                          | 291,538                                         | 0                                        | 3,208                            | 3,208                         | 2,927                                                | 12/21/2028                       |
| 00076V-BM-1          | ABG INTERMEDIATE HOLDINGS                | 12/31/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 80,378        | 80,475    | 80,274      | 0                                         | 0                                          | 19                                        | 0                                                         | 19                                   | 0                                          | 80,298                                          | 0                                        | 80                               | 80                            | 2,952                                                | 02/12/2032                       |
| 00132U-AP-9          | AI Aqua Merger Sub, Inc.                 | 12/31/2025    | Various                     | XXX                       | 220,881       | 220,299   | 217,581     | 217,361                                   | 0                                          | 443                                       | 0                                                         | 443                                  | 0                                          | 218,862                                         | 0                                        | 2,019                            | 2,019                         | 14,382                                               | 07/31/2028                       |
| 00149H-AB-0          | AIP RD Buyer Corp.                       | 12/31/2025    | Direct                      | XXX                       | 395           | 395       | 385         | 394                                       | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 395                                             | 0                                        | 0                                | 0                             | 21                                                   | 12/23/2030                       |
| 00162A-AB-7          | AL GCX Holdings VIII LLC                 | 10/07/2025    | Direct                      | XXX                       | 4,058         | 4,058     | 4,048       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 4,058                                           | 0                                        | 0                                | 0                             | 139                                                  | 01/27/2032                       |
| 00162D-AB-1          | AL GCX Holdings, LLC                     | 12/19/2025    | Direct                      | XXX                       | 163,906       | 163,906   | 163,430     | 163,610                                   | 0                                          | 296                                       | 0                                                         | 296                                  | 0                                          | 163,906                                         | 0                                        | 0                                | 0                             | 10,794                                               | 04/20/2029                       |
| 00169Q-AG-4          | Global Medical Response, Inc.            | 09/19/2025    | Direct                      | XXX                       | 1,652,640     | 1,652,640 | 1,328,001   | 1,386,980                                 | 3,081                                      | 262,579                                   | 0                                                         | 265,660                              | 0                                          | 1,652,640                                       | 0                                        | 0                                | 0                             | 131,429                                              | 10/02/2028                       |
| 00169Q-AH-2          | Global Medical Response, Inc.            | 10/16/2025    | CITIBANK                    | XXX                       | 84,105        | 84,000    | 83,790      | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 83,792                                          | 0                                        | 313                              | 313                           | 445                                                  | 09/02/2032                       |
| 00217B-AB-0          | ASP Dream Acquisition Co LLC             | 10/31/2025    | Direct                      | XXX                       | 13,259        | 13,259    | 13,086      | 13,244                                    | 0                                          | 15                                        | 0                                                         | 15                                   | 0                                          | 13,259                                          | 0                                        | 0                                | 0                             | 533                                                  | 11/22/2028                       |
| 00217X-AE-6          | Hexion Holdings Corporation              | 12/04/2025    | Various                     | XXX                       | 658,948       | 675,948   | 669,218     | 450,197                                   | 0                                          | 313                                       | 0                                                         | 313                                  | 0                                          | 670,499                                         | 0                                        | (11,551)                         | (11,551)                      | 14,492                                               | 03/15/2029                       |
| 00709L-AH-0          | Aspen Dental 1/21 TLB                    | 12/31/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 32,758        | 33,328    | 30,469      | 31,452                                    | 0                                          | 183                                       | 0                                                         | 183                                  | 0                                          | 31,635                                          | 0                                        | 1,123                            | 1,123                         | 708                                                  | 12/23/2027                       |
| 00709L-AL-1          | ADMI Corp.                               | 12/31/2025    | Direct                      | XXX                       | 601           | 601       | 586         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 601                                             | 0                                        | 0                                | 0                             | 6                                                    | 12/23/2027                       |
| 00769E-BA-7          | Advantage Sales & Marketing Inc.         | 12/31/2025    | BANK OF AMERICA             | XXX                       | 632,434       | 631,526   | 608,954     | 615,849                                   | 105                                        | 210                                       | 0                                                         | 315                                  | 0                                          | 616,164                                         | 0                                        | 16,270                           | 16,270                        | 16,132                                               | 10/28/2027                       |
| 00771P-AM-3          | AZURIA WATER SOLUTIONS, INC.             | 12/31/2025    | BANK OF AMERICA             | XXX                       | 111,332       | 110,516   | 109,411     | 0                                         | 0                                          | 163                                       | 0                                                         | 163                                  | 0                                          | 109,585                                         | 0                                        | 1,748                            | 1,748                         | 3,008                                                | 05/17/2028                       |
| 01862L-BA-5          | Alliance Laundry Systems, LLC            | 12/22/2025    | Direct                      | XXX                       | 126,945       | 126,945   | 126,945     | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 126,945                                         | 0                                        | 0                                | 0                             | 745                                                  | 08/19/2031                       |
| 02072U-AC-6          | ALPHA GENERATION, LLC                    | 12/31/2025    | BANK OF AMERICA             | XXX                       | 389,666       | 394,397   | 392,420     | 0                                         | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 392,449                                         | 0                                        | (2,783)                          | (2,783)                       | 132                                                  | 09/30/2031                       |
| 02376C-BM-6          | American Airlines, Inc.                  | 12/04/2025    | Direct                      | XXX                       | 4,230         | 4,230     | 4,188       | 4,223                                     | 0                                          | 7                                         | 0                                                         | 7                                    | 0                                          | 4,230                                           | 0                                        | 0                                | 0                             | 266                                                  | 05/29/2029                       |
| 02376C-BR-5          | American Airlines, Inc.                  | 06/27/2025    | Various                     | XXX                       | 14,928        | 14,846    | 14,549      | 14,665                                    | 0                                          | 6                                         | 0                                                         | 6                                    | 0                                          | 14,671                                          | 0                                        | 257                              | 257                           | 80                                                   | 02/15/2028                       |
| 02376C-BT-1          | American Airlines, Inc.                  | 10/20/2025    | Direct                      | XXX                       | 1,655         | 1,655     | 1,638       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 1,655                                           | 0                                        | 0                                | 0                             | 26                                                   | 05/08/2032                       |
| 03167D-AR-5          | Amneal Pharmaceuticals LLC               | 12/31/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 378,750       | 377,813   | 376,868     | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 376,875                                         | 0                                        | 1,875                            | 1,875                         | 85                                                   | 07/23/2032                       |
| 03234T-BA-5          | AmWINS Group, Inc.                       | 12/31/2025    | Direct                      | XXX                       | 4,630         | 4,630     | 4,626       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 4,630                                           | 0                                        | 0                                | 0                             | 149                                                  | 01/23/2032                       |
| 03759D-AN-8          | Apex Tool Group, LLC                     | 06/30/2025    | U.S. Bank                   | XXX                       | 1,428,315     | 1,641,741 | 1,710,080   | 1,526,819                                 | 183,719                                    | (10,281)                                  | 0                                                         | 173,438                              | 0                                          | 1,700,257                                       | 0                                        | (271,943)                        | (271,943)                     | 105,619                                              | 02/08/2029                       |
| 03765V-AQ-3          | Prime Security Services Borrower, LLC    | 11/21/2025    | UBS WARBURG LLC             | XXX                       | 390,040       | 392,000   | 388,080     | 0                                         | 0                                          | 48                                        | 0                                                         | 48                                   | 0                                          | 388,128                                         | 0                                        | 1,912                            | 1,912                         | 1,422                                                | 03/08/2032                       |
| 03768D-AE-7          | APOLLO COMMERCIAL REAL ESTATE FINANCE, I | 12/31/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 71,465        | 71,640    | 71,103      | 0                                         | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 71,117                                          | 0                                        | 348                              | 348                           | 47                                                   | 06/05/2030                       |
| 03880Y-AC-8          | ARC FALCON I INC.                        | 12/31/2025    | CITIBANK                    | XXX                       | 259,676       | 260,318   | 242,607     | 247,788                                   | 0                                          | 769                                       | 0                                                         | 769                                  | 0                                          | 248,676                                         | 0                                        | 11,000                           | 11,000                        | 3,527                                                | 08/31/2028                       |
| 04270Y-AB-6          | Array Technologies INC.                  | 06/30/2025    | Direct                      | XXX                       | 1,155,623     | 1,155,623 | 1,132,632   | 1,143,000                                 | 0                                          | 12,623                                    | 0                                                         | 12,623                               | 0                                          | 1,155,623                                       | 0                                        | 0                                | 0                             | 45,808                                               | 10/08/2027                       |
| 04349H-AN-4          | Ascend Learning, LLC                     | 12/31/2025    | Direct                      | XXX                       | 7,056         | 7,056     | 7,014       | 0                                         | 0                                          | 5                                         | 0                                                         | 5                                    | 0                                          | 7,056                                           | 0                                        | 0                                | 0                             | 254                                                  | 12/11/2028                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                                        | 3                | 4                           | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|------------------------------------------|------------------|-----------------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                          |                  |                             |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                              | Disposal<br>Date | Name of Purchaser           | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 04626L-AJ-8             | Astoria Energy LLC                       | 12/31/2025       | Direct                      | XXX                             | 9,992         | 9,992     | 9,936       | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 9,992                                                          | 0                                                 | 0                                      | 0                                   | 130                                                                 | 06/05/2032                                |
| 04649V-BB-5             | Asurion, LLC                             | 12/31/2025       | Various                     | XXX                             | 953,308       | 951,258   | 875,187     | 900,667                                               | 0                                                   | 13,300                                          | 0                                                                      | 13,300                                     | 0                                                   | 913,967                                                        | 0                                                 | 39,342                                 | 39,342                              | 72,440                                                              | 08/31/2028                                |
| 04649V-BD-1             | Asurion, LLC                             | 12/31/2025       | Direct                      | XXX                             | 2,087         | 2,087     | 1,934       | 2,077                                                 | 0                                                   | 10                                              | 0                                                                      | 10                                         | 0                                                   | 2,087                                                          | 0                                                 | 0                                      | 0                                   | 113                                                                 | 09/12/2030                                |
| 04649V-BE-9             | Asurion, LLC                             | 12/31/2025       | Various                     | XXX                             | 153,636       | 156,521   | 151,874     | 0                                                     | 0                                                   | 99                                              | 0                                                                      | 99                                         | 0                                                   | 152,026                                                        | 0                                                 | 1,610                                  | 1,610                               | 378                                                                 | 09/19/2030                                |
| 04686R-AB-9             | Athenahealth, Inc.                       | 12/31/2025       | Direct                      | XXX                             | 4,693         | 4,693     | 4,492       | 4,666                                                 | 0                                                   | 27                                              | 0                                                                      | 27                                         | 0                                                   | 4,693                                                          | 0                                                 | 0                                      | 0                                   | 256                                                                 | 01/26/2029                                |
| 05338K-AD-9             | Avalara, Inc.                            | 12/31/2025       | Direct                      | XXX                             | 1,195         | 1,195     | 1,195       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,195                                                          | 0                                                 | 0                                      | 0                                   | 17                                                                  | 03/26/2032                                |
| 05549P-AG-6             | BCP Renaissance Parent L.L.C.            | 06/30/2025       | Direct                      | XXX                             | 11,066        | 11,066    | 11,021      | 11,063                                                | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 11,066                                                         | 0                                                 | 0                                      | 0                                   | 206                                                                 | 10/31/2028                                |
| 05710L-AD-5             | Bakelite US Holdco, Inc.                 | 12/31/2025       | MORGAN STANLEY AND CO INC.  | XXX                             | 255,809       | 257,074   | 254,503     | 254,528                                               | 0                                                   | 239                                             | 0                                                                      | 239                                        | 0                                                   | 254,767                                                        | 0                                                 | 1,042                                  | 1,042                               | 10,283                                                              | 12/16/2031                                |
| 05988H-AQ-0             | Boxer Parent Company, Inc.               | 11/12/2025       | RBC CAPITAL MARKETS         | XXX                             | 293,346       | 294,077   | 291,458     | 292,003                                               | 0                                                   | 312                                             | 0                                                                      | 312                                        | 0                                                   | 292,264                                                        | 0                                                 | 1,082                                  | 1,082                               | 24,018                                                              | 07/30/2031                                |
| 07337F-AB-1             | Beach Acquisition Bidco, LLC (skechers)  | 12/11/2025       | J.P. MORGAN SECURITIES INC. | XXX                             | 117,878       | 117,000   | 116,708     | 0                                                     | 0                                                   | 10                                              | 0                                                                      | 10                                         | 0                                                   | 116,718                                                        | 0                                                 | 1,160                                  | 1,160                               | 2,085                                                               | 09/13/2032                                |
| 09238F-AM-3             | Blackhawk Network Holdings Inc.          | 12/31/2025       | Various                     | XXX                             | 195,070       | 193,960   | 193,960     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 193,960                                                        | 0                                                 | 1,110                                  | 1,110                               | 43                                                                  | 03/12/2029                                |
| 09776M-AT-1             | Bombardier Recreational Products, Inc.   | 10/31/2025       | Direct                      | XXX                             | 914           | 914       | 914         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 914                                                            | 0                                                 | 0                                      | 0                                   | 2                                                                   | 01/24/2031                                |
| 11565H-AB-2             | Brown Group Holding, LLC                 | 12/31/2025       | Direct                      | XXX                             | 1,664         | 1,664     | 1,660       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,664                                                          | 0                                                 | 0                                      | 0                                   | 55                                                                  | 07/01/2031                                |
| 11565H-AD-8             | Brown Group Holding, LLC                 | 12/31/2025       | Direct                      | XXX                             | 1,514         | 1,514     | 1,508       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,514                                                          | 0                                                 | 0                                      | 0                                   | 23                                                                  | 07/01/2031                                |
| 11823L-AQ-8             | Buckeye Partners, L.P.                   | 08/15/2025       | Various                     | XXX                             | 866,357       | 865,471   | 863,307     | 863,657                                               | 0                                                   | 125                                             | 0                                                                      | 125                                        | 0                                                   | 863,765                                                        | 0                                                 | 2,592                                  | 2,592                               | 21,272                                                              | 11/22/2030                                |
| 12466C-AG-0             | C&D Technologies, Inc.                   | 02/07/2025       | JEFFERIES                   | XXX                             | 0             | 0         | 0           | (1,274)                                               | 1,274                                               | 0                                               | 0                                                                      | 1,274                                      | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | 0                                                                   | 12/21/2026                                |
| 12466C-AH-8             | C&D Technologies, Inc.                   | 12/31/2025       | Various                     | XXX                             | 118,194       | 118,194   | 117,072     | 118,013                                               | 0                                                   | 48                                              | 0                                                                      | 48                                         | 0                                                   | 118,050                                                        | 0                                                 | 144                                    | 144                                 | 1,427                                                               | 12/20/2026                                |
| 12508K-AJ-6             | CD&R Hydra Buyer, Inc.                   | 12/31/2025       | Direct                      | XXX                             | 6,725         | 6,725     | 6,663       | 4,451                                                 | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 6,725                                                          | 0                                                 | 0                                      | 0                                   | 339                                                                 | 04/30/2031                                |
| 12511P-AB-7             | Polyconcept North America Holdings, Inc. | 12/31/2025       | Direct                      | XXX                             | 9,304         | 9,304     | 8,795       | 9,219                                                 | 31                                                  | 54                                              | 0                                                                      | 85                                         | 0                                                   | 9,304                                                          | 0                                                 | 0                                      | 0                                   | 574                                                                 | 05/14/2029                                |
| 12568Y-AH-7             | Charlotte Buyer Inc                      | 12/31/2025       | Various                     | XXX                             | 225,234       | 226,614   | 212,684     | 219,095                                               | 0                                                   | 2,448                                           | 0                                                                      | 2,448                                      | 0                                                   | 221,273                                                        | 0                                                 | 3,961                                  | 3,961                               | 19,197                                                              | 02/11/2028                                |
| 12620S-AD-5             | CPV Fairview, LLC                        | 12/31/2025       | Direct                      | XXX                             | 6,429         | 6,429     | 6,413       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 6,429                                                          | 0                                                 | 0                                      | 0                                   | 95                                                                  | 08/14/2031                                |
| 12658H-AG-7             | CP Atlas Buyer, Inc                      | 07/07/2025       | Citigroup                   | XXX                             | 523,696       | 523,696   | 480,369     | 495,680                                               | 0                                                   | 28,195                                          | 0                                                                      | 28,195                                     | 0                                                   | 523,874                                                        | 0                                                 | (178)                                  | (178)                               | 27,279                                                              | 11/23/2027                                |
| 12659E-AC-2             | CP Iris Holdco I, Inc                    | 04/14/2025       | JEFFERIES                   | XXX                             | 654,654       | 668,147   | 652,919     | 657,241                                               | 0                                                   | 669                                             | 0                                                                      | 669                                        | 0                                                   | 657,910                                                        | 0                                                 | (3,256)                                | (3,256)                             | 14,048                                                              | 10/02/2028                                |
| 12768E-AG-1             | Caesars Entertainment Inc                | 12/31/2025       | Direct                      | XXX                             | 1,660         | 1,660     | 1,643       | 1,658                                                 | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 1,660                                                          | 0                                                 | 0                                      | 0                                   | 66                                                                  | 01/02/2030                                |
| 13134M-BW-2             | Calpine Corporation                      | 08/04/2025       | DEUTSCHE BANK               | XXX                             | 276,000       | 276,000   | 274,922     | 274,817                                               | 202                                                 | 98                                              | 0                                                                      | 300                                        | 0                                                   | 275,117                                                        | 0                                                 | 883                                    | 883                                 | 9,738                                                               | 01/31/2031                                |
| 13134M-BX-0             | Calpine Corporation                      | 03/14/2025       | BMO CAPITAL MARKETS         | XXX                             | 323,703       | 324,352   | 323,135     | 322,989                                               | 147                                                 | 40                                              | 0                                                                      | 187                                        | 0                                                   | 323,177                                                        | 0                                                 | 526                                    | 526                                 | 4,903                                                               | 02/16/2032                                |
| 13134N-AH-4             | Calpine Construction Finance Company, L. | 06/24/2025       | UBS GLOBAL ASSET MANAGEMENT | XXX                             | 446,730       | 446,451   | 444,586     | 444,479                                               | 258                                                 | 154                                             | 0                                                                      | 412                                        | 0                                                   | 444,891                                                        | 0                                                 | 1,839                                  | 1,839                               | 17,016                                                              | 07/20/2030                                |
| 15018L-AN-1             | CEDAR FAIR, L.P.                         | 04/11/2025       | WELL                        | XXX                             | 183,745       | 186,065   | 185,600     | 185,643                                               | 0                                                   | 25                                              | 0                                                                      | 25                                         | 0                                                   | 185,669                                                        | 0                                                 | (1,924)                                | (1,924)                             | 4,170                                                               | 04/18/2031                                |
| 15131Y-AQ-8             | Cengage Learning, Inc.                   | 12/31/2025       | Direct                      | XXX                             | 1,702         | 1,702     | 1,692       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,702                                                          | 0                                                 | 0                                      | 0                                   | 22                                                                  | 03/22/2031                                |
| 15477B-AE-7             | Central Parent Inc.                      | 12/31/2025       | MORGAN STANLEY AND CO INC   | XXX                             | 45,322        | 51,202    | 41,802      | 0                                                     | 0                                                   | 311                                             | 0                                                                      | 311                                        | 0                                                   | 42,429                                                         | 0                                                 | 2,893                                  | 2,893                               | 37                                                                  | 07/06/2029                                |
| 15643X-AC-2             | Centuri Group, Inc                       | 07/09/2025       | CITIBANK                    | XXX                             | 356,613       | 353,921   | 348,871     | 350,601                                               | 0                                                   | 983                                             | 0                                                                      | 983                                        | 0                                                   | 351,584                                                        | 0                                                 | 5,029                                  | 5,029                               | 5,009                                                               | 08/28/2028                                |
| 15963C-AE-6             | Chariot Buyer LLC                        | 12/31/2025       | Direct                      | XXX                             | 1,738         | 1,738     | 1,740       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,738                                                          | 0                                                 | 0                                      | 0                                   | 29                                                                  | 09/08/2032                                |
| 16117L-CE-7             | Charter Communications Operating, LLC    | 12/31/2025       | BANK OF AMERICA             | XXX                             | 379,080       | 379,550   | 379,634     | 377,831                                               | 0                                                   | (2)                                             | 0                                                                      | (2)                                        | 0                                                   | 379,629                                                        | 0                                                 | (549)                                  | (549)                               | 1,241                                                               | 11/21/2031                                |
| 16125T-AM-4             | Charter Next Generation, Inc.            | 12/31/2025       | Direct                      | XXX                             | 4,561         | 4,561     | 4,517       | 4,558                                                 | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 4,561                                                          | 0                                                 | 0                                      | 0                                   | 213                                                                 | 12/02/2030                                |
| 16308T-AE-1             | The Chef's Warehouse, Inc.               | 12/31/2025       | Various                     | XXX                             | 527,724       | 524,044   | 516,036     | 518,643                                               | 0                                                   | 681                                             | 0                                                                      | 681                                        | 0                                                   | 519,324                                                        | 0                                                 | 8,400                                  | 8,400                               | 22,146                                                              | 09/17/2029                                |
| 17026Y-AL-3             | Chobani, LLC                             | 10/29/2025       | TD Securities, Inc.         | XXX                             | 73,183        | 73,000    | 73,000      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 73,000                                                         | 0                                                 | 183                                    | 183                                 | 291                                                                 | 10/22/2032                                |
| 17288Y-AN-2             | Citadel Securities LP                    | 02/05/2025       | TRUIST                      | XXX                             | 355,915       | 354,144   | 353,807     | 353,858                                               | 0                                                   | 6                                               | 0                                                                      | 6                                          | 0                                                   | 353,864                                                        | 0                                                 | 2,051                                  | 2,051                               | 5,662                                                               | 10/31/2031                                |
| 18512E-AF-9             | Clearwater Analytics, LLC                | 12/31/2025       | Direct                      | XXX                             | 463           | 463       | 463         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 463                                                            | 0                                                 | 0                                      | 0                                   | 15                                                                  | 04/21/2032                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                                        | 3                | 4                           | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|------------------------------------------|------------------|-----------------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                          |                  |                             |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                              | Disposal<br>Date | Name of Purchaser           | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 18972F-AC-6             | Clydesdale Acquisition Holdings, Inc.    | 03/27/2025       | WELL                        | XXX                             | 707,622       | 709,012   | 708,188     | 708,350                                               | 0                                                   | 56                                              | 0                                                                      | 56                                         | 0                                                   | 708,406                                                        | 0                                                 | (784)                                  | (784)                               | 21,207                                                              | 03/30/2029                                |
| 18972F-AE-2             | Clydesdale Acquisition Holdings, Inc.    | 12/31/2025       | Direct                      | XXX                             | 3,129         | 3,129     | 3,107       | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 3,129                                                          | 0                                                 | 0                                      | 0                                   | 119                                                                 | 03/26/2032                                |
| 18972F-AF-9             | Clydesdale Acquisition Holdings, Inc.    | 10/01/2025       | Direct                      | XXX                             | 1             | 1         | 1           | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1                                                              | 0                                                 | 0                                      | 0                                   | 0                                                                   | 03/26/2032                                |
| 19239L-AB-2             | COGENTRIX FINANCE HOLDCO I, LLC          | 06/30/2025       | Direct                      | XXX                             | 468           | 468       | 466         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 468                                                            | 0                                                 | 0                                      | 0                                   | 11                                                                  | 02/10/2032                                |
| 19239L-AC-0             | COGENTRIX FINANCE HOLDCO I, LLC          | 12/31/2025       | Direct                      | XXX                             | 15,428        | 15,428    | 15,389      | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 15,428                                                         | 0                                                 | 0                                      | 0                                   | 185                                                                 | 02/10/2032                                |
| 20600R-AB-8             | Conair Holdings, LLC                     | 12/31/2025       | BANK OF AMERICA             | XXX                             | 124,248       | 139,765   | 121,617     | 125,737                                               | 4,071                                               | 857                                             | 0                                                                      | 4,928                                      | 0                                                   | 130,665                                                        | 0                                                 | (6,418)                                | (6,418)                             | 3,246                                                               | 05/12/2028                                |
| 20602R-AD-2             | Concentra Health Services, Inc.          | 12/31/2025       | Direct                      | XXX                             | 4,593         | 4,593     | 4,588       | 4,593                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 4,593                                                          | 0                                                 | 0                                      | 0                                   | 169                                                                 | 07/28/2031                                |
| 20716L-AF-3             | Confluent Health LLC                     | 02/07/2025       | DEUTSCHE BANK               | XXX                             | 417,928       | 430,853   | 402,612     | 406,997                                               | 3,650                                               | 1,018                                           | 0                                                                      | 4,668                                      | 0                                                   | 411,665                                                        | 0                                                 | 6,263                                  | 6,263                               | 6,250                                                               | 11/30/2028                                |
| 21300A-L8-1             | Hayward Industries, Inc. Additional Term | 12/31/2025       | BNP FRANCE                  | XXX                             | 102,363       | 101,687   | 101,560     | 101,590                                               | 0                                                   | 27                                              | 0                                                                      | 27                                         | 0                                                   | 101,618                                                        | 0                                                 | 745                                    | 745                                 | 6,393                                                               | 05/17/2028                                |
| 21870F-BA-6             | Corelogic, Inc.                          | 04/25/2025       | J.P. MORGAN SECURITIES INC. | XXX                             | 474,042       | 479,425   | 455,453     | 459,424                                               | 0                                                   | 2,023                                           | 0                                                                      | 2,023                                      | 0                                                   | 461,446                                                        | 0                                                 | 12,596                                 | 12,596                              | 12,662                                                              | 04/14/2028                                |
| 21924N-AB-4             | Cornerstone Generation, LLC              | 12/31/2025       | Direct                      | XXX                             | 1,750         | 1,750     | 1,742       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,750                                                          | 0                                                 | 0                                      | 0                                   | 30                                                                  | 08/11/2032                                |
| 22006V-AL-3             | Corporation Service Company              | 12/31/2025       | Direct                      | XXX                             | 26,412        | 26,412    | 26,412      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 26,412                                                         | 0                                                 | 0                                      | 0                                   | 1,111                                                               | 11/02/2029                                |
| 22164M-AF-4             | Cotiviti, Inc.                           | 12/31/2025       | Direct                      | XXX                             | 4,525         | 4,525     | 4,470       | 0                                                     | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 4,525                                                          | 0                                                 | 0                                      | 0                                   | 160                                                                 | 03/28/2032                                |
| 22305C-AB-5             | Covia Holdings LLC                       | 02/13/2025       | Direct                      | XXX                             | 1,590,347     | 1,590,347 | 1,573,203   | 1,580,133                                             | 2,297                                               | 7,917                                           | 0                                                                      | 10,214                                     | 0                                                   | 1,590,347                                                      | 0                                                 | 0                                      | 0                                   | 54,588                                                              | 07/31/2026                                |
| 22305C-AF-6             | Covia Holdings LLC                       | 12/31/2025       | Direct                      | XXX                             | 4,375         | 4,375     | 4,364       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 4,375                                                          | 0                                                 | 0                                      | 0                                   | 16                                                                  | 02/26/2032                                |
| 22526W-AS-7             | Creative Artists Agency, LLC             | 06/30/2025       | Direct                      | XXX                             | 430           | 430       | 430         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 430                                                            | 0                                                 | 0                                      | 0                                   | 8                                                                   | 10/01/2031                                |
| 22526W-AU-2             | Creative Artists Agency, LLC             | 12/31/2025       | Direct                      | XXX                             | 214           | 214       | 214         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 214                                                            | 0                                                 | 0                                      | 0                                   | 6                                                                   | 10/01/2031                                |
| 23340D-AU-6             | Cushman & Wakefield U.S. Borrower, LLC   | 06/30/2025       | Direct                      | XXX                             | 24,800        | 24,800    | 24,180      | 24,758                                                | 0                                                   | 42                                              | 0                                                                      | 42                                         | 0                                                   | 24,800                                                         | 0                                                 | 0                                      | 0                                   | 707                                                                 | 01/31/2030                                |
| 23340D-AW-2             | Cushman & Wakefield U.S. Borrower, LLC   | 10/29/2025       | Direct                      | XXX                             | 49,600        | 49,600    | 48,360      | 49,548                                                | 0                                                   | 52                                              | 0                                                                      | 52                                         | 0                                                   | 49,600                                                         | 0                                                 | 0                                      | 0                                   | 722                                                                 | 01/31/2030                                |
| 24022K-AJ-8             | DCert Buyer, Inc.                        | 08/12/2025       | JEFFERIES                   | XXX                             | 963,000       | 1,070,000 | 1,046,409   | 856,000                                               | 195,539                                             | 2,444                                           | 0                                                                      | 197,983                                    | 0                                                   | 1,053,983                                                      | 0                                                 | (90,983)                               | (90,983)                            | 71,378                                                              | 02/19/2029                                |
| 24343E-AB-1             | Dechra Pharmaceuticals Ltd               | 12/31/2025       | BARCLAYS BANK PLC           | XXX                             | 345           | 345       | 344         | (183,540)                                             | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 345                                                            | 0                                                 | 0                                      | 0                                   | 227                                                                 | 01/27/2032                                |
| 24780D-AJ-6             | Delta Topco, LLC                         | 10/31/2025       | Direct                      | XXX                             | 6,126         | 6,126     | 6,086       | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 6,126                                                          | 0                                                 | 0                                      | 0                                   | 205                                                                 | 11/30/2029                                |
| 25213Y-AU-9             | AL-KO VT HOLDINGS, GMBH                  | 03/10/2025       | DEUTSCHE BANK               | XXX                             | 507,256       | 543,873   | 536,986     | 512,546                                               | 26,163                                              | 379                                             | 0                                                                      | 26,542                                     | 0                                                   | 539,088                                                        | 0                                                 | (31,832)                               | (31,832)                            | 22,993                                                              | 09/29/2028                                |
| 25213Y-BC-8             | DexKo Global Inc                         | 12/31/2025       | UBS WARBURG LLC             | XXX                             | 215,387       | 233,483   | 226,479     | 222,220                                               | 6,197                                               | 406                                             | 0                                                                      | 6,603                                      | 0                                                   | 228,823                                                        | 0                                                 | (13,436)                               | (13,436)                            | 10,382                                                              | 10/04/2028                                |
| 26658N-AP-4             | Engineered Machinery Holdings, Inc       | 11/26/2025       | JEFFERIES                   | XXX                             | 1,362,015     | 1,357,015 | 1,342,211   | 1,346,320                                             | 0                                                   | 3,301                                           | 0                                                                      | 3,301                                      | 0                                                   | 1,349,621                                                      | 0                                                 | 12,394                                 | 12,394                              | 65,510                                                              | 05/22/2028                                |
| 26806D-AC-6             | Dynamo US Bidco Inc.                     | 12/31/2025       | Direct                      | XXX                             | 1,250         | 1,250     | 1,250       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,250                                                          | 0                                                 | 0                                      | 0                                   | 7                                                                   | 09/30/2031                                |
| 26872N-AC-3             | EMRLD Borrower LP                        | 12/31/2025       | Direct                      | XXX                             | 677           | 677       | 674         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 677                                                            | 0                                                 | 0                                      | 0                                   | 5                                                                   | 05/31/2030                                |
| 26872N-AD-1             | EMRLD Borrower LP                        | 12/31/2025       | Direct                      | XXX                             | 1,040         | 1,040     | 1,039       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,040                                                          | 0                                                 | 0                                      | 0                                   | 11                                                                  | 08/04/2031                                |
| 26881K-AD-6             | EP Purchaser, LLC                        | 01/22/2025       | Various                     | XXX                             | 281,401       | 280,769   | 280,067     | 280,073                                               | 0                                                   | 18                                              | 0                                                                      | 18                                         | 0                                                   | 280,091                                                        | 0                                                 | 1,310                                  | 1,310                               | 2,292                                                               | 11/06/2028                                |
| 27943U-AM-8             | The Edelman Financial Engines Centre, LL | 12/31/2025       | Direct                      | XXX                             | 1,363         | 1,363     | 1,362       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,363                                                          | 0                                                 | 0                                      | 0                                   | 35                                                                  | 04/07/2028                                |
| 28259H-AG-6             | Eisner Advisory Group LLC                | 12/31/2025       | DEUTSCHE BANK               | XXX                             | 160,881       | 159,931   | 158,331     | 158,574                                               | 0                                                   | 200                                             | 0                                                                      | 200                                        | 0                                                   | 158,775                                                        | 0                                                 | 2,106                                  | 2,106                               | 11,072                                                              | 02/21/2031                                |
| 28622D-AB-6             | ELEVATE TEXTILES INC                     | 03/31/2025       | BANK OF AMERICA             | XXX                             | 849,647       | 1,089,291 | 896,476     | 852,370                                               | 113,074                                             | 12,854                                          | 0                                                                      | 125,929                                    | 0                                                   | 978,299                                                        | 0                                                 | (128,652)                              | (128,652)                           | 47,849                                                              | 09/30/2027                                |
| 29081L-AC-8             | LAST OUT TL Embecta Corp                 | 12/31/2025       | CITIBANK                    | XXX                             | 119,948       | 119,886   | 119,886     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 119,886                                                        | 0                                                 | 62                                     | 62                                  | 2,986                                                               | 03/30/2029                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2                                        | 3             | 4                           | 5                         | 6             | 7         | 8           | 9                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 15                                              | 16                                       | 17                               | 18                            | 19                                                   | 20                               |
|----------------------|------------------------------------------|---------------|-----------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |               |                             |                           |               |           |             |                                           | 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 |
| 31187L-AG-8          | FleetPride, Inc.                         | 03/24/2025    | BARCLAY INVESTMENTS, INC.   | XXX                       | 1,202,383     | 1,297,064 | 1,277,608   | 1,203,636                                 | 78,717                                     | 1,164                                     | 0                                                         | 79,881                               | 0                                          | 1,283,518                                       | 0                                        | (81,135)                         | (81,135)                      | 31,120                                               | 09/29/2028                       |
| 31556P-AB-3          | Fertitta Entertainment LLC               | 12/19/2025    | TD Securities, Inc.         | XXX                       | 154,655       | 154,562   | 154,084     | 150,366                                   | 0                                          | 103                                       | 0                                                         | 103                                  | 0                                          | 154,327                                         | 0                                        | 328                              | 328                           | 11,437                                               | 01/12/2029                       |
| 31659L-AF-9          | Fiesta Purchaser, Inc.                   | 12/31/2025    | Direct                      | XXX                       | 1,778         | 1,778     | 1,774       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,778                                           | 0                                        | 0                                | 0                             | 21                                                   | 02/12/2031                       |
| 31773H-AB-8          | GIP Pilot Acquisition Partners, L.P.     | 05/14/2024    | J.P. MORGAN SECURITIES INC. | XXX                       | 0             | 0         | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 289                                                  | 09/30/2030                       |
| 31935H-AG-2          | First Brands Group, LLC                  | 08/13/2025    | Various                     | XXX                       | 861,939       | 893,824   | 871,504     | 835,171                                   | 45,157                                     | 3,952                                     | 0                                                         | 49,109                               | 0                                          | 884,280                                         | 0                                        | (22,341)                         | (22,341)                      | 65,368                                               | 03/30/2027                       |
| 33718F-AL-4          | First Student Bidco Inc                  | 06/30/2025    | Direct                      | XXX                       | 852           | 852       | 824         | 849                                       | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 852                                             | 0                                        | 0                                | 0                             | 32                                                   | 07/21/2028                       |
| 33718F-AN-0          | First Student Bidco Inc                  | 12/12/2025    | Direct                      | XXX                       | 51,644        | 52,593    | 50,834      | 51,578                                    | 0                                          | 66                                        | 0                                                         | 66                                   | 0                                          | 51,644                                          | 0                                        | 0                                | 0                             | 1,095                                                | 08/21/2030                       |
| 33902U-AD-5          | Fleet U.S. Bidco Inc.                    | 12/31/2025    | Direct                      | XXX                       | 345           | 345       | 345         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 345                                             | 0                                        | 0                                | 0                             | 0                                                    | 02/21/2031                       |
| 33937K-AX-2          | Flexera Software LLC                     | 08/15/2025    | JEFFERIES                   | XXX                       | 394,465       | 394,783   | 392,967     | 393,350                                   | 0                                          | 632                                       | 0                                                         | 632                                  | 0                                          | 393,982                                         | 0                                        | 483                              | 483                           | 15,419                                               | 03/03/2028                       |
| 34410J-AG-6          | Flynn Restaurant Group LP                | 12/31/2025    | Direct                      | XXX                       | 1,754         | 1,754     | 1,746       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,754                                           | 0                                        | 0                                | 0                             | 40                                                   | 01/17/2032                       |
| 34416D-BD-9          | Focus Financial Partners, LLC            | 12/31/2025    | Direct                      | XXX                       | 883,540       | 883,540   | 882,019     | 0                                         | 0                                          | 156                                       | 0                                                         | 156                                  | 0                                          | 883,540                                         | 0                                        | 0                                | 0                             | 22,795                                               | 09/15/2031                       |
| 34958S-AB-5          | Fortis 333, Inc.                         | 12/31/2025    | Direct                      | XXX                       | 1,880         | 1,880     | 1,876       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,880                                           | 0                                        | 0                                | 0                             | 77                                                   | 02/06/2032                       |
| 34966L-AB-0          | Fortress Intermediate 3 Inc.             | 07/02/2025    | Direct                      | XXX                       | 906,246       | 906,246   | 901,714     | 902,046                                   | 0                                          | 4,200                                     | 0                                                         | 4,200                                | 0                                          | 906,246                                         | 0                                        | 0                                | 0                             | 36,630                                               | 05/08/2031                       |
| 34966L-AD-6          | Fortress Intermediate 3 Inc.             | 12/31/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 283,561       | 283,561   | 283,561     | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 283,561                                         | 0                                        | 0                                | 0                             | 7,937                                                | 06/27/2031                       |
| 35039K-AB-2          | Foundation Building Materials Holding Co | 09/12/2025    | Various                     | XXX                       | 487,264       | 489,577   | 481,051     | 480,669                                   | 3,041                                      | 1,110                                     | 0                                                         | 4,151                                | 0                                          | 484,820                                         | 0                                        | 2,444                            | 2,444                         | 24,886                                               | 02/03/2028                       |
| 35039K-AD-8          | Foundation Building Materials Holding Co | 09/08/2025    | GOLDMAN SACHS AND CO.       | XXX                       | 1,051,691     | 1,122,357 | 1,111,134   | 1,103,142                                 | 9,339                                      | 712                                       | 0                                                         | 10,050                               | 0                                          | 1,113,193                                       | 0                                        | (61,501)                         | (61,501)                      | 56,287                                               | 01/31/2031                       |
| 36269Y-AC-9          | GTCR Everest Borrower LLC                | 01/10/2025    | UBS GLOBAL ASSET MANAGEMENT | XXX                       | 0             | 0         | 0           | 0                                         | 0                                          | (5)                                       | 0                                                         | (5)                                  | 0                                          | (5)                                             | 0                                        | 5                                | 5                             | 106                                                  | 09/05/2031                       |
| 36269Y-AD-7          | GTCR Everest Borrower LLC                | 12/31/2025    | Direct                      | XXX                       | 705           | 705       | 704         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 705                                             | 0                                        | 0                                | 0                             | 14                                                   | 09/05/2031                       |
| 36649X-AF-5          | Garrett Motion Inc.                      | 01/22/2025    | Direct                      | XXX                       | 1,862,172     | 1,862,172 | 1,814,374   | 1,830,436                                 | 0                                          | 31,736                                    | 0                                                         | 31,736                               | 0                                          | 1,862,172                                       | 0                                        | 0                                | 0                             | 34,529                                               | 04/30/2028                       |
| 37156Q-AZ-9          | Genesee & Wyoming Inc.                   | 12/31/2025    | RBC CAPITAL MARKETS         | XXX                       | 258,350       | 264,825   | 263,568     | (187,061)                                 | 913                                        | 63                                        | 0                                                         | 976                                  | 0                                          | 263,722                                         | 0                                        | (5,372)                          | (5,372)                       | 3,352                                                | 04/14/2031                       |
| 38101J-AE-6          | Golden Entertainment, Inc.               | 11/03/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 89,557        | 89,635    | 88,963      | 89,116                                    | 0                                          | 63                                        | 0                                                         | 63                                   | 0                                          | 89,179                                          | 0                                        | 378                              | 378                           | 3,736                                                | 05/18/2030                       |
| 38821U-AB-6          | Grant Thornton Advisors LLC              | 01/10/2025    | ADJUSTMENT                  | XXX                       | 0             | 0         | 0           | (481)                                     | 481                                        | 0                                         | 0                                                         | 481                                  | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 0                                                    | 05/31/2031                       |
| 38821U-AD-2          | Grant Thornton Advisors LLC              | 12/31/2025    | Direct                      | XXX                       | 7,141         | 7,141     | 7,141       | 5,721                                     | 100                                        | 0                                         | 0                                                         | 100                                  | 0                                          | 7,141                                           | 0                                        | 0                                | 0                             | 305                                                  | 06/02/2031                       |
| 38821U-AF-7          | Grant Thornton Advisors LLC              | 12/31/2025    | Direct                      | XXX                       | 358           | 358       | 353         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 358                                             | 0                                        | 0                                | 0                             | 15                                                   | 06/02/2031                       |
| 39479U-AV-5          | Genesys Cloud Services Holdings I, LLC   | 01/27/2025    | Direct                      | XXX                       | 979,840       | 979,840   | 972,995     | 974,450                                   | 0                                          | 5,390                                     | 0                                                         | 5,390                                | 0                                          | 979,840                                         | 0                                        | 0                                | 0                             | 6,007                                                | 12/01/2027                       |
| 39479U-AY-9          | Genesys Cloud Services Holdings II, LLC  | 10/31/2025    | Direct                      | XXX                       | 6,422         | 6,422     | 6,415       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 6,422                                           | 0                                        | 0                                | 0                             | 150                                                  | 01/14/2032                       |
| 40435T-AK-3          | Help/Systems Holdings, Inc.              | 12/19/2025    | Direct                      | XXX                       | 630,270       | 894,000   | 746,989     | 559,868                                   | 238,133                                    | 32,122                                    | 0                                                         | 270,254                              | 0                                          | 830,122                                         | 0                                        | (199,852)                        | (199,852)                     | 122,953                                              | 05/21/2029                       |
| 41151P-AR-6          | Harbor Freight Tools USA, Inc.           | 10/31/2025    | RBC CAPITAL MARKETS         | XXX                       | 68,335        | 69,494    | 69,232      | 64,646                                    | 808                                        | 78                                        | 0                                                         | 886                                  | 0                                          | 69,433                                          | 0                                        | (1,098)                          | (1,098)                       | 2,577                                                | 06/05/2031                       |
| 41587C-AR-9          | Harsco Corporation                       | 12/31/2025    | CITIBANK                    | XXX                       | 83,679        | 83,679    | 82,633      | 0                                         | 0                                          | 166                                       | 0                                                         | 166                                  | 0                                          | 82,902                                          | 0                                        | 776                              | 776                           | 2,615                                                | 06/09/2028                       |
| 42236W-AW-7          | Heartland Dental, LLC                    | 08/25/2025    | Direct                      | XXX                       | 1,084,672     | 1,084,672 | 1,041,003   | 1,054,393                                 | 0                                          | 30,279                                    | 0                                                         | 30,279                               | 0                                          | 1,084,672                                       | 0                                        | 0                                | 0                             | 62,925                                               | 04/28/2028                       |
| 42236W-AX-5          | Heartland Dental, LLC                    | 12/31/2025    | UBS WARBURG LLC             | XXX                       | 330,824       | 331,232   | 330,404     | 0                                         | 0                                          | 17                                        | 0                                                         | 17                                   | 0                                          | 330,430                                         | 0                                        | 394                              | 394                           | 1,967                                                | 07/30/2032                       |
| 42351E-AB-2          | Help/Systems Holdings, Inc.              | 11/21/2025    | Direct                      | XXX                       | 147,963       | 147,963   | 141,710     | 132,432                                   | 13,341                                     | 2,190                                     | 0                                                         | 15,531                               | 0                                          | 147,963                                         | 0                                        | 0                                | 0                             | 13,112                                               | 11/19/2026                       |
| 42778E-AF-8          | Herschend Entertainment Co LLC           | 05/27/2025    | Direct                      | XXX                       | 149,505       | 149,505   | 147,749     | 148,468                                   | 0                                          | 1,037                                     | 0                                                         | 1,037                                | 0                                          | 149,505                                         | 0                                        | 0                                | 0                             | 4,469                                                | 08/18/2028                       |
| 42778E-AG-6          | Herschend Entertainment Co LLC           | 12/31/2025    | JEFFERIES                   | XXX                       | 133,828       | 132,845   | 132,513     | 0                                         | 0                                          | 9                                         | 0                                                         | 9                                    | 0                                          | 132,527                                         | 0                                        | 1,301                            | 1,301                         | 1,581                                                | 05/15/2032                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2                                    | 3             | 4                                   | 5                         | 6             | 7         | 8           | 9                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 15                                              | 16                                       | 17                               | 18                            | 19                                                   | 20                               |
|----------------------|--------------------------------------|---------------|-------------------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                      |               |                                     |                           |               |           |             |                                           | 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 |
| 42829J-AB-5          | Hexion Holdings Corporation          | 07/23/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 1,162,105     | 1,200,630 | 1,110,583   | 1,119,122                                 | 0                                          | 7,460                                     | 0                                                         | 7,460                                | 0                                          | 1,126,582                                       | 0                                        | 35,523                           | 35,523                        | 69,161                                               | 03/15/2030                       |
| 43117L-AP-8          | Hightower Holding, LLC               | 12/31/2025    | Direct                              | XXX                       | 2,780         | 2,780     | 2,780       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 2,780                                           | 0                                        | 0                                | 0                             | 19                                                   | 02/03/2032                       |
| 43283L-AK-7          | Hilton Grand Vacations Borrower, LLC | 12/31/2025    | Direct                              | XXX                       | 4,868         | 4,868     | 4,856       | 4,867                                     | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 4,868                                           | 0                                        | 0                                | 0                             | 207                                                  | 01/13/2031                       |
| 43538J-AC-3          | Holley Purchaser, Inc.               | 12/31/2025    | Direct                              | XXX                       | 7,301         | 7,301     | 6,688       | 5,506                                     | 36                                         | 67                                        | 0                                                         | 103                                  | 0                                          | 7,301                                           | 0                                        | 0                                | 0                             | 310                                                  | 11/10/2028                       |
| 44325H-AF-5          | Hoya Midco, LLC                      | 12/31/2025    | Direct                              | XXX                       | 1,412         | 1,412     | 1,269       | 966                                       | 0                                          | 0                                         | 140                                                       | (139)                                | 0                                          | 1,412                                           | 0                                        | 0                                | 0                             | 42                                                   | 02/03/2029                       |
| 44332E-AZ-9          | Hub International Ltd                | 12/31/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 100,011       | 99,877    | 99,752      | 0                                         | 0                                          | 22                                        | 0                                                         | 22                                   | 0                                          | 99,817                                          | 0                                        | 194                              | 194                           | 1,973                                                | 06/20/2030                       |
| 44413E-AJ-7          | Hudson River Trading LLC             | 12/31/2025    | Direct                              | XXX                       | 2,015         | 2,015     | 2,010       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 2,015                                           | 0                                        | 0                                | 0                             | 34                                                   | 03/18/2030                       |
| 44579U-AD-4          | Kestrel Acquisition LLC              | 12/31/2025    | Direct                              | XXX                       | 610           | 610       | 607         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 610                                             | 0                                        | 0                                | 0                             | 7                                                    | 11/06/2031                       |
| 44967N-AB-4          | IMC FINANCING LLC                    | 12/31/2025    | Direct                              | XXX                       | 1,395         | 1,395     | 1,388       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,395                                           | 0                                        | 0                                | 0                             | 40                                                   | 05/27/2032                       |
| 44988L-AM-9          | IRB Holding Corporation              | 12/31/2025    | Direct                              | XXX                       | 793           | 793       | 793         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 793                                             | 0                                        | 0                                | 0                             | 4                                                    | 12/15/2030                       |
| 45173J-AS-3          | Coherent Corp.                       | 07/31/2025    | J.P. MORGAN SECURITIES INC.         | XXX                       | 179,309       | 179,077   | 177,985     | 178,258                                   | 0                                          | 150                                       | 0                                                         | 150                                  | 0                                          | 178,408                                         | 0                                        | 902                              | 902                           | 6,699                                                | 07/02/2029                       |
| 45567Y-AN-5          | Micro Holding Corp.                  | 12/31/2025    | Direct                              | XXX                       | 443,954       | 453,705   | 439,608     | 438,720                                   | 0                                          | 252                                       | 0                                                         | 252                                  | 0                                          | 443,954                                         | 0                                        | 0                                | 0                             | 3,161                                                | 05/03/2028                       |
| 45567Y-AP-0          | MH Sub I, LLC                        | 12/31/2025    | Various                             | XXX                       | 161,878       | 167,076   | 162,833     | 153,971                                   | 0                                          | 46                                        | 0                                                         | 46                                   | 0                                          | 164,537                                         | 0                                        | (2,659)                          | (2,659)                       | 2,800                                                | 12/11/2031                       |
| 46123U-AP-3          | INVENERGY THERMAL OPERATING I LLC    | 12/31/2025    | Mitsubishi UFJ Securities USA, Inc. | XXX                       | 66,120        | 65,623    | 64,986      | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 65,054                                          | 0                                        | 1,067                            | 1,067                         | 155                                                  | 05/06/2032                       |
| 46123U-AQ-1          | INVENERGY THERMAL OPERATING I LLC    | 12/04/2025    | Mitsubishi UFJ Securities USA, Inc. | XXX                       | 5,695         | 5,675     | 5,619       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 5,619                                           | 0                                        | 77                               | 77                            | 33                                                   | 05/06/2032                       |
| 46269K-AT-1          | Iridium Communications Inc.          | 11/04/2025    | DEUTSCHE BANK                       | XXX                       | 16,920        | 18,000    | 17,910      | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 17,912                                          | 0                                        | (992)                            | (992)                         | 39                                                   | 09/20/2030                       |
| 46583D-AF-6          | Ivanti Software, Inc.                | 03/31/2025    | Direct                              | XXX                       | 1,495         | 1,495     | 1,318       | 1,124                                     | 361                                        | 10                                        | 0                                                         | 370                                  | 0                                          | 1,495                                           | 0                                        | 0                                | 0                             | 34                                                   | 12/01/2027                       |
| 46583D-AG-4          | Ivanti Software, Inc.                | 03/31/2025    | Direct                              | XXX                       | 707           | 707       | 656         | 519                                       | 185                                        | 3                                         | 0                                                         | 188                                  | 0                                          | 707                                             | 0                                        | 0                                | 0                             | 17                                                   | 12/01/2027                       |
| 46583D-AH-2          | IVANTI SOFTWARE, INC.                | 08/15/2025    | JEFFERIES                           | XXX                       | 715,109       | 848,397   | 760,670     | 797,619                                   | 210,351                                    | 11,583                                    | 0                                                         | 221,934                              | 0                                          | 800,793                                         | 0                                        | (85,684)                         | (85,684)                      | 66,685                                               | 06/01/2029                       |
| 46583V-AB-5          | Ivanti Software, Inc.                | 11/21/2025    | MORGAN STANLEY AND CO INC           | XXX                       | 226,753       | 219,122   | 216,931     | 0                                         | 0                                          | 398                                       | 0                                                         | 398                                  | 0                                          | 217,329                                         | 0                                        | 9,424                            | 9,424                         | 9,463                                                | 06/01/2029                       |
| 47077D-AM-2          | Jane Street Group, LLC               | 12/31/2025    | Various                             | XXX                       | 693,108       | 698,980   | 696,451     | 394,258                                   | 724                                        | 137                                       | 0                                                         | 861                                  | 0                                          | 696,642                                         | 0                                        | (3,534)                          | (3,534)                       | 11,233                                               | 12/02/2031                       |
| 47189B-AF-6          | Javelin Buyer, Inc.                  | 12/31/2025    | Direct                              | XXX                       | 2,350         | 2,350     | 2,344       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 2,350                                           | 0                                        | 0                                | 0                             | 17                                                   | 12/05/2031                       |
| 48254E-AG-6          | KKR Apple Bidco, LLC                 | 12/31/2025    | Various                             | XXX                       | 636,890       | 637,423   | 632,490     | 624,785                                   | 0                                          | 348                                       | 0                                                         | 348                                  | 0                                          | 634,190                                         | 0                                        | 2,700                            | 2,700                         | 27,064                                               | 09/22/2031                       |
| 48354V-AM-4          | Kaman Corporation                    | 12/31/2025    | Direct                              | XXX                       | 3,958         | 3,958     | 3,930       | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 3,958                                           | 0                                        | 0                                | 0                             | 148                                                  | 01/29/2032                       |
| 48354V-AN-2          | Kaman Corporation                    | 12/31/2025    | Direct                              | XXX                       | 30            | 30        | 30          | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 30                                              | 0                                        | 0                                | 0                             | 1                                                    | 03/31/2032                       |
| 48571C-AC-5          | Karman Holdings LLC                  | 12/31/2025    | Direct                              | XXX                       | 65,837        | 65,837    | 65,527      | 0                                         | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 65,550                                          | 0                                        | 288                              | 288                           | 280                                                  | 02/27/2032                       |
| 48578A-AB-4          | Kaseya Inc.                          | 12/31/2025    | Direct                              | XXX                       | 6,142         | 6,142     | 6,108       | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 6,142                                           | 0                                        | 0                                | 0                             | 195                                                  | 02/25/2032                       |
| 50011J-AF-7          | Kodiak Building Partners             | 09/30/2025    | Various                             | XXX                       | 242,391       | 249,254   | 248,182     | 201,536                                   | 0                                          | 64                                        | 0                                                         | 64                                   | 0                                          | 248,465                                         | 0                                        | (6,074)                          | (6,074)                       | 4,749                                                | 11/26/2031                       |
| 50179J-AH-1          | LBM Acquisition LLC                  | 12/31/2025    | Various                             | XXX                       | 1,210,531     | 1,311,800 | 1,277,610   | 1,282,362                                 | 315                                        | 1,565                                     | 0                                                         | 1,880                                | 0                                          | 1,284,956                                       | 0                                        | (74,425)                         | (74,425)                      | 42,787                                               | 05/30/2031                       |
| 50226B-AM-0          | LSF9 Atlantis Holdings, LLC          | 06/30/2025    | Direct                              | XXX                       | 45,734        | 45,734    | 44,636      | 45,702                                    | 0                                          | 32                                        | 0                                                         | 32                                   | 0                                          | 45,734                                          | 0                                        | 0                                | 0                             | 636                                                  | 03/31/2029                       |
| 50226B-AN-8          | LSF9 Atlantis Holdings, LLC          | 12/31/2025    | Direct                              | XXX                       | 44,591        | 44,591    | 43,520      | 44,560                                    | 0                                          | 31                                        | 0                                                         | 31                                   | 0                                          | 44,591                                          | 0                                        | 0                                | 0                             | 559                                                  | 03/31/2029                       |
| 51177R-AB-6          | Lakeland Tours, LLC                  | 09/27/2024    | BARCLAY INVESTMENTS, INC.           | XXX                       | 0             | 0         | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 5,130                                                | 09/27/2027                       |
| 52526C-AB-5          | Darktrace PLC                        | 12/31/2025    | Various                             | XXX                       | 567,453       | 566,797   | 563,005     | 562,552                                   | 0                                          | 403                                       | 0                                                         | 403                                  | 0                                          | 563,535                                         | 0                                        | 3,918                            | 3,918                         | 58,835                                               | 10/09/2031                       |
| 52526C-AD-1          | Darktrace PLC                        | 09/10/2025    | GOLDMAN SACHS AND CO.               | XXX                       | 1,033,230     | 1,045,000 | 1,036,919   | 1,032,805                                 | 4,316                                      | 572                                       | 0                                                         | 4,888                                | 0                                          | 1,037,693                                       | 0                                        | (4,463)                          | (4,463)                       | 39,674                                               | 10/09/2032                       |
| 53226G-AK-7          | Lightstone Holdco LLC                | 08/11/2025    | Direct                              | XXX                       | 1,444,040     | 1,444,040 | 1,345,071   | 1,386,983                                 | 0                                          | 57,057                                    | 0                                                         | 57,057                               | 0                                          | 1,444,040                                       | 0                                        | 0                                | 0                             | 115,282                                              | 02/01/2027                       |
| 53226G-AL-5          | Lightstone Holdco LLC                | 08/11/2025    | Direct                              | XXX                       | 81,660        | 81,660    | 76,063      | 78,433                                    | 0                                          | 3,227                                     | 0                                                         | 3,227                                | 0                                          | 81,660                                          | 0                                        | 0                                | 0                             | 6,519                                                | 02/01/2027                       |
| 55303B-AD-5          | MH Sub I, LLC                        | 02/05/2025    | RBC CAPITAL MARKETS                 | XXX                       | 795,760       | 812,000   | 731,141     | 753,607                                   | 582                                        | 1,962                                     | 0                                                         | 2,543                                | 0                                          | 756,150                                         | 0                                        | 39,610                           | 39,610                        | 7,417                                                | 02/12/2029                       |
| 55304P-AH-4          | MIC Glen LLC                         | 12/31/2025    | Direct                              | XXX                       | 470           | 470       | 470         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 470                                             | 0                                        | 0                                | 0                             | 9                                                    | 07/21/2028                       |
| 55336C-AK-8          | MIWD Holdco II LLC                   | 12/31/2025    | Various                             | XXX                       | 948,103       | 957,467   | 952,676     | 952,491                                   | 0                                          | 266                                       | 0                                                         | 266                                  | 0                                          | 953,465                                         | 0                                        | (5,363)                          | (5,363)                       | 24,046                                               | 03/20/2031                       |
| 55404T-AF-9          | Minimax Viking GmbH                  | 12/30/2025    | Direct                              | XXX                       | 899           | 899       | 899         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 899                                             | 0                                        | 0                                | 0                             | 34                                                   | 02/20/2032                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                                          | 3                | 4                                         | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|--------------------------------------------|------------------|-------------------------------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                            |                  |                                           |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                                | Disposal<br>Date | Name of Purchaser                         | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 55759V-AD-0             | Madison IAQ LLC                            | 11/06/2025       | Direct                                    | XXX                             | 5,549         | 5,549     | 5,493       | 0                                                     | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 5,549                                                          | 0                                                 | 0                                      | 0                                   | 188                                                                 | 05/06/2032                                |
| 55759V-AE-8             | Madison IAQ LLC                            | 12/16/2025       | Direct                                    | XXX                             | 12,016        | 12,016    | 11,896      | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 12,016                                                         | 0                                                 | 0                                      | 0                                   | 3                                                                   | 11/08/2032                                |
| 57163K-AJ-7             | VAC TL B 1L 03/2031                        | 12/31/2025       | Direct                                    | XXX                             | 8,980         | 8,980     | 8,935       | 8,976                                                 | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 8,980                                                          | 0                                                 | 0                                      | 0                                   | 371                                                                 | 03/31/2031                                |
| 57165K-AB-2             | RED PLANET BORROWER, LLC                   | 08/07/2025       | U.S. Bank<br>MORGAN STANLEY AND<br>CO INC | XXX                             | 1,032,992     | 1,032,992 | 997,620     | 1,003,101                                             | 2,281                                               | 5,185                                           | 0                                                                      | 7,465                                      | 0                                                   | 1,010,566                                                      | 0                                                 | 22,426                                 | 22,426                              | 57,045                                                              | 09/24/2028                                |
| 57165K-AE-6             | Red Planet Borrower, LLC                   | 12/11/2025       | Direct                                    | XXX                             | 292,365       | 292,000   | 289,080     | 0                                                     | 0                                                   | 118                                             | 0                                                                      | 118                                        | 0                                                   | 289,198                                                        | 0                                                 | 3,167                                  | 3,167                               | 5,129                                                               | 08/07/2032                                |
| 57777Y-AG-1             | MAVIS TIRE EXPRESS<br>SERVICES TOPCO, CORP | 12/31/2025       | Direct                                    | XXX                             | 2,813         | 2,813     | 2,777       | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 2,813                                                          | 0                                                 | 0                                      | 0                                   | 50                                                                  | 05/04/2028                                |
| 57810J-AL-2             | Amynta Agency Borrower,<br>Inc.            | 07/22/2025       | Direct                                    | XXX                             | 223,392       | 223,256   | 223,256     | 222,350                                               | 868                                                 | 0                                               | 0                                                                      | 868                                        | 0                                                   | 223,256                                                        | 0                                                 | 136                                    | 136                                 | 6,494                                                               | 12/06/2031                                |
| 57810J-AM-0             | Amynta Agency Borrower,<br>Inc.            | 12/31/2025       | Direct                                    | XXX                             | 124,504       | 124,047   | 124,047     | 124,029                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 124,047                                                        | 0                                                 | 458                                    | 458                                 | 64                                                                  | 12/29/2031                                |
| 59408U-AB-3             | Michaels Stores, Inc.                      | 12/31/2025       | Various                                   | XXX                             | 1,039,278     | 1,098,574 | 986,261     | 665,820                                               | 94,413                                              | 17,431                                          | 0                                                                      | 111,844                                    | 0                                                   | 1,035,910                                                      | 0                                                 | 3,368                                  | 3,368                               | 72,672                                                              | 04/07/2028                                |
| 60315G-AH-1             | MINERALS TECH INC. 1L<br>TLB CL            | 04/02/2025       | Various                                   | XXX                             | 467,628       | 468,000   | 467,415     | 467,422                                               | 0                                                   | 28                                              | 0                                                                      | 28                                         | 0                                                   | 467,450                                                        | 0                                                 | 178                                    | 178                                 | 9,296                                                               | 11/21/2031                                |
| 60672H-AC-7             | Mitnick Corporate Purchase,<br>Inc.        | 12/31/2025       | Direct                                    | XXX                             | 1,671         | 1,671     | 1,640       | 1,571                                                 | 97                                                  | 4                                               | 0                                                                      | 100                                        | 0                                                   | 1,671                                                          | 0                                                 | 0                                      | 0                                   | 96                                                                  | 05/02/2029                                |
| 62014T-AB-6             | Motus Operations, LLC                      | 12/31/2025       | RBC CAPITAL MARKETS                       | XXX                             | 181,382       | 181,599   | 181,005     | 178,203                                               | 0                                                   | 58                                              | 0                                                                      | 58                                         | 0                                                   | 181,236                                                        | 0                                                 | 146                                    | 146                                 | 4,160                                                               | 11/03/2028                                |
| 62922K-AF-7             | NGL Energy Operating LLC                   | 12/31/2025       | TD Securities, Inc.                       | XXX                             | 8,416         |           | 8,381       | 0                                                     | 0                                                   | 26                                              | 0                                                                      | 26                                         | 0                                                   | 8,235                                                          | 0                                                 | 180                                    | 180                                 | 226                                                                 | 01/27/2031                                |
| 62984C-AB-9             | Bengal Debt Merger Sub,<br>LLC             | 01/14/2025       | UBS WARBURG LLC                           | XXX                             | 200,400       | 668,000   | 221,275     | 221,275                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 221,275                                                        | 0                                                 | (20,875)                               | (20,875)                            | 4,917                                                               | 01/18/2030                                |
| 62984C-AD-5             | Naked Juice LLC                            | 03/21/2025       | ADJUSTMENT                                | XXX                             | (7,533)       | 0         | 0           | 0                                                     | 0                                                   | (204)                                           | 0                                                                      | (204)                                      | 0                                                   | (204)                                                          | 0                                                 | (7,328)                                | (7,328)                             | 14,330                                                              | 01/24/2029                                |
| 62984C-AM-5             | Naked Juice LLC                            | 12/29/2025       | Direct                                    | XXX                             | 22,767        | 32,650    | 44,249      | 0                                                     | 0                                                   | (1,965)                                         | 0                                                                      | (1,965)                                    | 0                                                   | 42,643                                                         | 0                                                 | (19,876)                               | (19,876)                            | 1,120                                                               | 01/24/2029                                |
| 62984C-AN-3             | Naked Juice LLC                            | 09/30/2025       | UBS AG                                    | XXX                             | 2,022         | (13,768)  | 318         | 0                                                     | 0                                                   | (1,308)                                         | 0                                                                      | (1,308)                                    | 0                                                   | (990)                                                          | 0                                                 | 3,012                                  | 3,012                               | 1,661                                                               | 01/24/2030                                |
| 63035H-AC-3             | Napa Management Services<br>Corporation    | 12/04/2025       | BARCLAY<br>INVESTMENTS, INC.              | XXX                             | 810,789       | 1,056,251 | 717,262     | 812,400                                               | 0                                                   | 32,728                                          | 32,564                                                                 | 164                                        | 0                                                   | 812,564                                                        | 0                                                 | (1,775)                                | (1,775)                             | 59,543                                                              | 02/16/2029                                |
| 63909U-AD-5             | Nautilus Power, LLC                        | 02/26/2025       | Direct                                    | XXX                             | 1,034,723     | 1,034,723 | 844,544     | 929,075                                               | 1,321                                               | 104,327                                         | 0                                                                      | 105,648                                    | 0                                                   | 1,034,723                                                      | 0                                                 | 0                                      | 0                                   | 16,122                                                              | 11/16/2026                                |
| 64362K-AE-3             | New Constellis Borrower<br>LLC             | 09/01/2025       | Bank of America Merrill<br>Lynch          | XXX                             | 2,058         | 0         | 0           | 0                                                     | 0                                                   | (11,858)                                        | 0                                                                      | (11,858)                                   | 0                                                   | (11,858)                                                       | 0                                                 | 13,916                                 | 13,916                              | 10,056                                                              | 03/27/2026                                |
| 65343U-AH-5             | Nexus Buyer LLC                            | 12/05/2025       | Direct                                    | XXX                             | 719           | 719       | 713         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 719                                                            | 0                                                 | 0                                      | 0                                   | 3                                                                   | 07/31/2031                                |
| 65343U-AJ-1             | Nexus Buyer LLC                            | 12/31/2025       | Direct                                    | XXX                             | 393           | 393       | 389         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 393                                                            | 0                                                 | 0                                      | 0                                   | 12                                                                  | 07/31/2031                                |
| 66345F-AB-7             | NAB Holdings, LLC                          | 12/31/2025       | Direct                                    | XXX                             | 5,708         | 5,708     | 5,701       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 5,708                                                          | 0                                                 | 0                                      | 0                                   | 173                                                                 | 11/23/2028                                |
| 66877A-AG-3             | Gen Digital Inc                            | 12/31/2025       | Various                                   | XXX                             | 323,463       | 324,065   | 322,445     | 0                                                     | 0                                                   | 31                                              | 0                                                                      | 31                                         | 0                                                   | 322,489                                                        | 0                                                 | 973                                    | 973                                 | 1,223                                                               | 04/16/2032                                |
| 66988Q-AB-5             | Novae LLC                                  | 12/31/2025       | Direct                                    | XXX                             | 3,336         | 3,336     | 3,164       | 440                                                   | 0                                                   | 22                                              | 0                                                                      | 22                                         | 0                                                   | 3,336                                                          | 0                                                 | 0                                      | 0                                   | 174                                                                 | 12/22/2028                                |
| 67089S-AD-3             | QUEST SOFTWARE US<br>HOLDINGS INC          | 10/31/2025       | JEFFERIES                                 | XXX                             | 183,185       | 214,070   | 218,158     | 143,159                                               | 98,506                                              | 10,879                                          | 90,640                                                                 | 18,745                                     | 0                                                   | 151,459                                                        | 0                                                 | 31,726                                 | 31,726                              | 27,132                                                              | 02/01/2029                                |
| 67089S-AH-4             | Quest Software TL 3rd out                  | 10/31/2025       | Direct                                    | XXX                             | 1,335         | 1,335     | 1,327       | 1,301                                                 | 0                                                   | 34                                              | 0                                                                      | 34                                         | 0                                                   | 1,335                                                          | 0                                                 | 0                                      | 0                                   | 25                                                                  | 02/01/2029                                |
| 67526K-AC-3             | MediaOcean LLC                             | 12/31/2025       | Direct                                    | XXX                             | 449           | 449       | 447         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 449                                                            | 0                                                 | 0                                      | 0                                   | 4                                                                   | 12/11/2028                                |
| 68163Y-AK-1             | Olympus Water US Holding<br>Corp           | 12/12/2025       | MORGAN STANLEY AND<br>CO INC              | XXX                             | 133,498       | 134,000   | 133,665     | 0                                                     | 0                                                   | 6                                               | 0                                                                      | 6                                          | 0                                                   | 133,671                                                        | 0                                                 | (174)                                  | (174)                               | 0                                                                   | 11/03/2032                                |
| 68250X-AB-7             | 19th Holdings Golf, LLC                    | 12/31/2025       | J.P. MORGAN<br>SECURITIES INC.            | XXX                             | 1,389,167     | 1,398,242 | 1,350,070   | 1,361,044                                             | 2,040                                               | 2,762                                           | 0                                                                      | 4,802                                      | 0                                                   | 1,365,846                                                      | 0                                                 | 23,322                                 | 23,322                              | 41,589                                                              | 01/26/2029                                |
| 68371Y-AP-8             | Open Text Corporation                      | 08/28/2025       | BARCLAY<br>INVESTMENTS, INC.              | XXX                             | 141,009       | 140,967   | 136,738     | 137,894                                               | 0                                                   | 430                                             | 0                                                                      | 430                                        | 0                                                   | 138,324                                                        | 0                                                 | 2,685                                  | 2,685                               | 5,843                                                               | 01/31/2030                                |
| 68373A-AD-5             | OPENLANE, Inc.                             | 10/07/2025       | J.P. MORGAN<br>SECURITIES INC.            | XXX                             | 88,889        | 89,000    | 88,555      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 88,555                                                         | 0                                                 | 333                                    | 333                                 | 0                                                                   | 10/01/2032                                |
| 68764J-AJ-0             | Oryx Midstream Services                    | 12/31/2025       | Direct                                    | XXX                             | 2,768         | 2,768     | 2,750       | 2,316                                                 | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 2,768                                                          | 0                                                 | 0                                      | 0                                   | 101                                                                 | 10/05/2028                                |
| 68778D-AB-4             | Permian Basin LL                           | 12/31/2025       | Direct                                    | XXX                             | 2,768         | 2,768     | 2,750       | 2,316                                                 | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 2,768                                                          | 0                                                 | 0                                      | 0                                   | 101                                                                 | 10/05/2028                                |
| 68778D-AB-4             | Oscar AcquisitionCo LLC                    | 07/22/2025       | Various                                   | XXX                             | 1,685,513     | 1,800,238 | 1,744,916   | 1,759,871                                             | 0                                                   | 3,649                                           | 0                                                                      | 3,649                                      | 0                                                   | 1,763,520                                                      | 0                                                 | (78,008)                               | (78,008)                            | 57,706                                                              | 04/16/2029                                |

Annual Statement for the Year 2025 of the James River Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                                              | 3                | 4                                           | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|------------------------------------------------|------------------|---------------------------------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                                |                  |                                             |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                                    | Disposal<br>Date | Name of Purchaser                           | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 69403H-AL-4             | Pacific Bells LLC                              | 01/31/2025       | Adjustment                                  | XXX                             | 0             | 0         | 0           | (1)                                                   | 1                                                   | 0                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | 0                                                                   | 10/14/2028                                |
| 69403H-AN-0             | Pacific Bells LLC                              | 12/31/2025       | RBS Citizens N.A.<br>BMO CAPITAL<br>MARKETS | XXX                             | 223,046       | 222,518   | 219,367     | 220,610                                               | 1                                                   | 263                                             | 0                                                                      | 264                                        | 0                                                   | 220,838                                                        | 0                                                 | 2,208                                  | 2,208                               | 9,624                                                               | 11/10/2028                                |
| 69417W-AC-5             | Pacific Dental Services, LLC                   | 12/31/2025       | J.P. MORGAN<br>SECURITIES INC.              | XXX                             | 59,784        | 59,441    | 59,265      | 56,200                                                | 0                                                   | 6                                               | 0                                                                      | 6                                          | 0                                                   | 59,322                                                         | 0                                                 | 463                                    | 463                                 | 849                                                                 | 03/07/2031                                |
| 70477B-AE-2             | Vision Solutions, Inc.                         | 01/27/2025       |                                             | XXX                             | 207,370       | 209,200   | 205,801     | 205,644                                               | 824                                                 | 97                                              | 0                                                                      | 921                                        | 0                                                   | 206,565                                                        | 0                                                 | 805                                    | 805                                 | 8,376                                                               | 04/24/2028                                |
| 71601H-AB-2             | Petco Health and Wellness<br>Company, Inc.     | 04/24/2025       | Various                                     | XXX                             | 186,110       | 212,000   | 204,050     | 204,050                                               | 0                                                   | 812                                             | 0                                                                      | 812                                        | 0                                                   | 204,862                                                        | 0                                                 | (18,752)                               | (18,752)                            | 3,486                                                               | 03/03/2028                                |
| 71913B-AK-8             | PHOENIX GUARANTOR INC.<br>Cornerstone Building | 12/31/2025       | TRUIST                                      | XXX                             | 512,223       | 509,723   | 504,626     | 505,281                                               | 0                                                   | 701                                             | 0                                                                      | 701                                        | 0                                                   | 505,982                                                        | 0                                                 | 6,241                                  | 6,241                               | 31,664                                                              | 02/21/2031                                |
| 72431H-AD-2             | Brands, Inc                                    | 12/31/2025       | Direct<br>BARCLAY                           | XXX                             | 5,195         | 5,195     | 4,718       | 3,201                                                 | 59                                                  | 189                                             | 0                                                                      | 247                                        | 0                                                   | 5,328                                                          | 0                                                 | (133)                                  | (133)                               | 221                                                                 | 04/12/2028                                |
| 72431H-AE-0             | Brands, Inc                                    | 12/31/2025       | INVESTMENTS, INC.                           | XXX                             | 89,371        | 113,021   | 112,456     | 108,583                                               | 3,934                                               | 27                                              | 0                                                                      | 3,961                                      | 0                                                   | 112,544                                                        | 0                                                 | (23,173)                               | (23,173)                            | 2,564                                                               | 06/30/2031                                |
| 72751P-AJ-3             | PLANVIEW PARENT, INC.                          | 12/31/2025       | UBS WARBURG LLC                             | XXX                             | 255,373       | 260,953   | 253,677     | 115,006                                               | 0                                                   | 462                                             | 0                                                                      | 462                                        | 0                                                   | 254,256                                                        | 0                                                 | 1,117                                  | 1,117                               | 3,129                                                               | 12/12/2027                                |
| 72811H-AJ-9             | Recess Holdings, Inc.                          | 12/31/2025       | Direct                                      | XXX                             | 7,736         | 7,736     | 7,649       | 5,468                                                 | 0                                                   | 8                                               | 0                                                                      | 8                                          | 0                                                   | 7,736                                                          | 0                                                 | 0                                      | 0                                   | 204                                                                 | 02/21/2030                                |
| 72814C-AF-5             | Playtika Holding Corp.                         | 12/04/2025       | UBS WARBURG LLC                             | XXX                             | 110,880       | 114,732   | 113,507     | 113,915                                               | 0                                                   | 246                                             | 0                                                                      | 246                                        | 0                                                   | 114,162                                                        | 0                                                 | (3,282)                                | (3,282)                             | 8,917                                                               | 03/13/2028                                |
| 73767T-AB-2             | Potomac Energy Center, LLC                     | 12/31/2025       | JEFFERIES                                   | XXX                             | 44,915        | 44,988    | 44,763      | 0                                                     | 0                                                   | 5                                               | 0                                                                      | 5                                          | 0                                                   | 44,843                                                         | 0                                                 | 72                                     | 72                                  | 329                                                                 | 08/05/2032                                |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.                  | 12/31/2025       | Direct                                      | XXX                             | 5,955         | 5,955     | 5,946       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 5,955                                                          | 0                                                 | 0                                      | 0                                   | 159                                                                 | 12/07/2028                                |
| 74338U-AG-6             | Project Leopard Holdings,<br>Inc.              | 12/31/2025       | J.P. MORGAN<br>SECURITIES INC.              | XXX                             | 438,301       | 483,806   | 442,527     | 435,732                                               | 18,403                                              | 816                                             | 0                                                                      | 19,219                                     | 0                                                   | 454,951                                                        | 0                                                 | (16,649)                               | (16,649)                            | 12,471                                                              | 07/20/2029                                |
| 74339D-AN-8             | PROJECT ALPHA<br>INTERMEDIATE HOLDING,<br>INC. | 12/31/2025       | JEFFERIES                                   | XXX                             | 1,011,333     | 1,007,581 | 987,451     | 990,887                                               | 0                                                   | 1,367                                           | 0                                                                      | 1,367                                      | 0                                                   | 992,256                                                        | 0                                                 | 19,077                                 | 19,077                              | 19,356                                                              | 10/28/2030                                |
| 74339D-AQ-1             | Qlik Technologies 11/24<br>Add-on TLB          | 05/30/2025       | ADJUSTMENT                                  | XXX                             | (3)           | 0         | 0           | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                              | 0                                                 | (3)                                    | (3)                                 | 0                                                                   | 10/28/2030                                |
| 74339N-AG-1             | Project Boost Purchaser,<br>LLC                | 12/31/2025       | Various                                     | XXX                             | 490,108       | 493,528   | 492,298     | 338,206                                               | 0                                                   | 62                                              | 0                                                                      | 62                                         | 0                                                   | 492,418                                                        | 0                                                 | (2,310)                                | (2,310)                             | 12,357                                                              | 07/02/2031                                |
| 74339N-AK-2             | Project Boost Purchaser,<br>LLC                | 11/14/2024       | RBC CAPITAL MARKETS                         | XXX                             | 0             | 0         | 0           | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | 13,979                                                              | 07/02/2032                                |
| 74339U-AZ-3             | Project Ruby Ultimate<br>Parent Corp.          | 06/30/2025       | BANK OF AMERICA                             | XXX                             | 1,043,259     | 1,043,332 | 1,038,116   | 1,039,249                                             | 0                                                   | 587                                             | 0                                                                      | 587                                        | 0                                                   | 1,039,836                                                      | 0                                                 | 3,423                                  | 3,423                               | 35,391                                                              | 03/10/2028                                |
| 74339V-AB-4             | Cloudera, Inc.                                 | 10/31/2025       | Direct                                      | XXX                             | 368           | 368       | 348         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 368                                                            | 0                                                 | 0                                      | 0                                   | 0                                                                   | 10/10/2028                                |
| 74345H-AJ-0             | Proofpoint, Inc.                               | 12/31/2025       | CITIBANK                                    | XXX                             | 47,966        | 47,732    | 47,505      | 0                                                     | 0                                                   | 38                                              | 0                                                                      | 38                                         | 0                                                   | 47,541                                                         | 0                                                 | 425                                    | 425                                 | 572                                                                 | 08/31/2028                                |
| 74530D-AH-8             | Stubhub Holdings, Inc.                         | 12/16/2025       | J.P. MORGAN<br>SECURITIES INC.              | XXX                             | 416,654       | 417,286   | 406,247     | 326,865                                               | 0                                                   | 3,981                                           | 0                                                                      | 3,981                                      | 0                                                   | 411,903                                                        | 0                                                 | 4,751                                  | 4,751                               | 29,329                                                              | 03/12/2030                                |
| 74772#-AA-5             | Quartz Holding Company                         | 12/31/2025       | GOLDMAN SACHS AND<br>CO.                    | XXX                             | 104,590       | 104,127   | 103,610     | 103,735                                               | 0                                                   | 45                                              | 0                                                                      | 45                                         | 0                                                   | 103,780                                                        | 0                                                 | 811                                    | 811                                 | 2,365                                                               | 10/02/2028                                |
| 74773K-AE-5             | QUARTZ ACQUIRECO, LLC                          | 12/31/2025       | J.P. MORGAN<br>SECURITIES INC.              | XXX                             | 7,801         | 7,801     | 7,725       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 7,732                                                          | 0                                                 | 69                                     | 69                                  | 15                                                                  | 06/28/2030                                |
| 74834Y-AN-2             | Quest Software US Holdings<br>Inc.             | 06/10/2025       | JEFFERIES                                   | XXX                             | 475,309       | 883,637   | 473,789     | 441,927                                               | 321,754                                             | 7,653                                           | 296,025                                                                | 33,382                                     | 0                                                   | 475,309                                                        | 0                                                 | 0                                      | 0                                   | 23,598                                                              | 02/01/2029                                |
| 74839X-AM-1             | QUIKRETE Holdings, Inc.                        | 12/31/2025       | WELL                                        | XXX                             | 131,894       | 131,894   | 131,894     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 131,894                                                        | 0                                                 | 0                                      | 0                                   | 4,518                                                               | 04/14/2031                                |
| 74934K-AC-5             | Rough Country, LLC                             | 12/31/2025       | GOLUB CAPITAL                               | XXX                             | 302,755       | 313,325   | 303,789     | 306,661                                               | 34                                                  | 531                                             | 0                                                                      | 565                                        | 0                                                   | 307,226                                                        | 0                                                 | (4,471)                                | (4,471)                             | 6,394                                                               | 07/28/2028                                |
| 75049E-AR-5             | RadNet Management, Inc.                        | 12/31/2025       | Direct                                      | XXX                             | 9,752         | 9,752     | 9,687       | 8,114                                                 | 0                                                   | 6                                               | 0                                                                      | 6                                          | 0                                                   | 9,752                                                          | 0                                                 | 0                                      | 0                                   | 373                                                                 | 04/18/2031                                |
| 75419X-AC-8             | Raven Acquisition Holdings,<br>LLC             | 12/31/2025       | Direct                                      | XXX                             | 250           | 250       | 247         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 250                                                            | 0                                                 | 0                                      | 0                                   | 2                                                                   | 11/19/2031                                |
| 75523K-AK-1             | RE/Max, LLC                                    | 12/31/2025       | Direct                                      | XXX                             | 4,258         | 4,258     | 4,158       | 1,827                                                 | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 4,258                                                          | 0                                                 | 0                                      | 0                                   | 105                                                                 | 07/21/2028                                |
| 75605V-AD-4             | RealPage, Inc.                                 | 12/31/2025       | Direct                                      | XXX                             | 4,889         | 4,889     | 4,873       | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 4,889                                                          | 0                                                 | 0                                      | 0                                   | 127                                                                 | 04/24/2028                                |
| 75605V-AH-5             | RealPage, Inc.                                 | 12/31/2025       | BMO CAPITAL<br>MARKETS                      | XXX                             | 31,014        | 30,831    | 30,677      | 30,683                                                | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 30,690                                                         | 0                                                 | 325                                    | 325                                 | 92                                                                  | 04/24/2028                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                                             | 3                | 4                              | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|-----------------------------------------------|------------------|--------------------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                               |                  |                                |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                                   | Disposal<br>Date | Name of Purchaser              | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 75972J-AK-0             | Renaissance Holding Corp                      | 03/21/2025       | Various                        | XXX                             | 425,836       | 431,393   | 430,352     | 429,881                                               | 588                                                 | 46                                              | 0                                                                      | 634                                        | 0                                                   | 430,515                                                        | 0                                                 | (4,679)                                | (4,679)                             | 8,526                                                               | 04/05/2030                                |
| 76090L-AM-6             | Resideo Funding Inc.                          | 12/31/2025       | Direct                         | XXX                             | 933           | 933       | 931         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 933                                                            | 0                                                 | 0                                      | 0                                   | 19                                                                  | 08/09/2032                                |
| 76133M-AB-7             | Restoration Hardware Inc.                     | 12/31/2025       | Various                        | XXX                             | 175,646       | 188,596   | 185,531     | 186,064                                               | 0                                                   | 233                                             | 0                                                                      | 233                                        | 0                                                   | 186,297                                                        | 0                                                 | (10,651)                               | (10,651)                            | 4,097                                                               | 10/20/2028                                |
| 76680Y-AH-5             | Ring Container<br>Technologies Group, LLC     | 09/15/2025       | Direct                         | XXX                             | 333,980       | 333,980   | 332,031     | 332,678                                               | 0                                                   | 1,302                                           | 0                                                                      | 1,302                                      | 0                                                   | 333,980                                                        | 0                                                 | 0                                      | 0                                   | 16,906                                                              | 08/12/2028                                |
| 76680Y-AJ-1             | Ring Container<br>Technologies Group, LLC     | 12/31/2025       | Direct                         | XXX                             | 1,625         | 1,625     | 1,621       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,625                                                          | 0                                                 | 0                                      | 0                                   | 29                                                                  | 09/10/2032                                |
| 77313D-AW-1             | Rocket Software, Inc.                         | 12/31/2025       | RBC CAPITAL MARKETS            | XXX                             | 743,583       | 745,041   | 741,077     | 439,182                                               | 0                                                   | 474                                             | 0                                                                      | 474                                        | 0                                                   | 744,662                                                        | 0                                                 | (1,079)                                | (1,079)                             | 19,606                                                              | 11/28/2028                                |
| 78249L-AE-0             | Russell Investments US<br>Institutional Hol.  | 12/30/2025       | Direct                         | XXX                             | 1,199,845     | 1,199,845 | 1,135,864   | 794,749                                               | 14,482                                              | 19,319                                          | 0                                                                      | 33,801                                     | 0                                                   | 1,199,845                                                      | 0                                                 | 0                                      | 0                                   | 118,556                                                             | 05/30/2027                                |
| 78350L-AZ-8             | Ryan LLC                                      | 11/07/2025       | Direct                         | XXX                             | 572,119       | 572,119   | 562,226     | 563,632                                               | 0                                                   | 8,486                                           | 0                                                                      | 8,486                                      | 0                                                   | 572,119                                                        | 0                                                 | 0                                      | 0                                   | 38,453                                                              | 11/08/2030                                |
| 78397G-AF-8             | SCIH Salt Holdings Inc.                       | 09/30/2025       | Direct                         | XXX                             | 2,513         | 2,513     | 2,519       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 2,513                                                          | 0                                                 | 0                                      | 0                                   | 4                                                                   | 01/31/2029                                |
| 78466D-BJ-2             | SS&C Technologies<br>Holdings, Inc.           | 08/08/2025       | Various                        | XXX                             | 628,766       | 626,715   | 626,715     | 626,715                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 626,715                                                        | 0                                                 | 2,051                                  | 2,051                               | 28,051                                                              | 05/02/2031                                |
| 78475B-AB-3             | Ahlstrom Munksjo Holding 3                    | 12/31/2025       | Direct                         | XXX                             | 1,943         | 1,943     | 1,913       | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 1,943                                                          | 0                                                 | 0                                      | 0                                   | 55                                                                  | 05/23/2030                                |
| 78571Y-BJ-8             | Sabre GLBL Inc.                               | 12/24/2025       | BANK OF AMERICA                | XXX                             | 191,337       | 192,147   | 170,531     | 176,073                                               | 0                                                   | 9,632                                           | 0                                                                      | 9,632                                      | 0                                                   | 185,706                                                        | 0                                                 | 5,632                                  | 5,632                               | 9,604                                                               | 06/30/2028                                |
| 80348K-AB-4             | Solina Group Services SAS                     | 12/12/2025       | Direct                         | XXX                             | 728           | 728       | 728         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 728                                                            | 0                                                 | 0                                      | 0                                   | 25                                                                  | 03/07/2029                                |
| 80875A-AW-1             | Light & Wonder<br>International, Inc.         | 12/31/2025       | Direct                         | XXX                             | 2,898         | 2,898     | 2,891       | 2,898                                                 | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 2,898                                                          | 0                                                 | 0                                      | 0                                   | 120                                                                 | 04/16/2029                                |
| 81527C-AP-2             | Sedgwick Claims<br>Management Services, Inc.  | 12/31/2025       | Direct                         | XXX                             | 2,153         | 2,153     | 2,144       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 2,152                                                          | 0                                                 | 0                                      | 0                                   | 73                                                                  | 07/31/2031                                |
| 816194-AY-0             | Select Medical Corporation                    | 01/17/2025       | Direct                         | XXX                             | 0             | 0         | 0           | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | 869                                                                 | 11/12/2031                                |
| 82982N-AJ-8             | SiteOne Landscape Supply,<br>Inc.             | 01/23/2025       | J.P. MORGAN<br>SECURITIES INC. | XXX                             | 457,485       | 456,344   | 455,203     | 455,300                                               | 0                                                   | 18                                              | 0                                                                      | 18                                         | 0                                                   | 455,318                                                        | 0                                                 | 2,167                                  | 2,167                               | 4,781                                                               | 03/25/2030                                |
| 83417U-AM-8             | SolarWinds Holdings, Inc.                     | 04/16/2025       | Direct                         | XXX                             | 228,425       | 228,425   | 228,162     | 228,234                                               | 0                                                   | 190                                             | 0                                                                      | 190                                        | 0                                                   | 228,425                                                        | 0                                                 | 0                                      | 0                                   | 4,760                                                               | 02/05/2030                                |
| 84673E-AE-9             | Sparta U.S. HoldCo LLC                        | 12/16/2025       | Various                        | XXX                             | 557,253       | 561,861   | 558,928     | 559,631                                               | 0                                                   | 284                                             | 0                                                                      | 284                                        | 0                                                   | 559,915                                                        | 0                                                 | (2,662)                                | (2,662)                             | 30,453                                                              | 08/02/2030                                |
| 84748E-AF-7             | SPECIALTY BUILDING<br>PRODUCTS, INC.          | 12/31/2025       | Various                        | XXX                             | 524,453       | 553,634   | 542,807     | 127,628                                               | 108                                                 | 504                                             | 0                                                                      | 612                                        | 0                                                   | 545,443                                                        | 0                                                 | (20,990)                               | (20,990)                            | 8,221                                                               | 10/05/2028                                |
| 85232B-AV-8             | SRAM, LLC                                     | 12/31/2025       | Direct                         | XXX                             | 2,340         | 2,340     | 2,332       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 2,340                                                          | 0                                                 | 0                                      | 0                                   | 65                                                                  | 02/20/2032                                |
| 85512F-AC-2             | U.S. Silica Company                           | 12/31/2025       | Various                        | XXX                             | 202,125       | 205,550   | 201,861     | 0                                                     | 0                                                   | 193                                             | 0                                                                      | 193                                        | 0                                                   | 202,107                                                        | 0                                                 | 18                                     | 18                                  | 5,396                                                               | 07/17/2031                                |
| 85570D-AP-7             | Starwood Property<br>Mortgage, L.L.C.         | 12/31/2025       | MORGAN STANLEY AND<br>CO INC.  | XXX                             | 121,849       | 121,395   | 120,788     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 120,791                                                        | 0                                                 | 1,058                                  | 1,058                               | 6                                                                   | 08/11/2032                                |
| 86388B-AD-8             | STUDENT<br>TRANSPORTATION OF<br>AMERICA, INC. | 12/31/2025       | Various                        | XXX                             | 418,504       | 416,217   | 413,987     | 0                                                     | 0                                                   | 114                                             | 0                                                                      | 114                                        | 0                                                   | 414,105                                                        | 0                                                 | 4,400                                  | 4,400                               | 5,677                                                               | 06/10/2032                                |
| 86859C-AN-4             | SupplyOne, Inc.                               | 12/31/2025       | Various                        | XXX                             | 295,263       | 293,397   | 290,492     | 290,813                                               | 0                                                   | 328                                             | 0                                                                      | 328                                        | 0                                                   | 291,141                                                        | 0                                                 | 4,122                                  | 4,122                               | 15,682                                                              | 03/27/2031                                |
| 87167X-AC-7             | Syndigo LLC                                   | 07/08/2025       | JEFFERIES                      | XXX                             | 76,578        | 76,294    | 70,953      | 72,783                                                | 0                                                   | 660                                             | 0                                                                      | 660                                        | 0                                                   | 73,442                                                         | 0                                                 | 3,136                                  | 3,136                               | 4,718                                                               | 12/10/2027                                |
| 87167X-AE-3             | Syndigo LLC                                   | 01/14/2025       | ADJUSTMENT                     | XXX                             | 0             | 0         | 0           | 0                                                     | 0                                                   | (1,217)                                         | 0                                                                      | (1,217)                                    | 0                                                   | (1,217)                                                        | 0                                                 | 1,217                                  | 1,217                               | 30,249                                                              | 12/11/2028                                |
| 87168H-AE-7             | Synechron                                     | 12/31/2025       | Direct                         | XXX                             | 1,256         | 1,256     | 1,241       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 1,256                                                          | 0                                                 | 0                                      | 0                                   | 10                                                                  | 09/26/2031                                |
| 87339P-AD-5             | Tacala Investments Corp                       | 11/20/2025       | Direct                         | XXX                             | 488,298       | 488,298   | 487,077     | 487,235                                               | 0                                                   | 1,063                                           | 0                                                                      | 1,063                                      | 0                                                   | 488,298                                                        | 0                                                 | 0                                      | 0                                   | 28,919                                                              | 01/31/2031                                |
| 87339P-AE-3             | Tacala Investments Corp                       | 12/31/2025       | Direct                         | XXX                             | 1,212         | 1,212     | 1,212       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,212                                                          | 0                                                 | 0                                      | 0                                   | 19                                                                  | 01/31/2031                                |
| 87422L-BA-7             | Talen Energy Supply, LLC                      | 11/21/2025       | MORGAN STANLEY AND<br>CO INC.  | XXX                             | 356,000       | 356,000   | 354,220     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 354,221                                                        | 0                                                 | 1,779                                  | 1,779                               | (21)                                                                | 10/12/2032                                |
| 88037H-AN-4             | Tenneco Inc.                                  | 12/31/2025       | Various                        | XXX                             | 492,000       | 502,239   | 457,256     | 459,307                                               | 1,733                                               | 1,860                                           | 0                                                                      | 3,593                                      | 0                                                   | 468,226                                                        | 0                                                 | 23,774                                 | 23,774                              | 12,612                                                              | 11/17/2028                                |
| 88233F-AK-6             | Vistra Operations Company<br>LLC              | 09/05/2025       | CITIBANK                       | XXX                             | 311,065       | 310,294   | 307,191     | 307,627                                               | 0                                                   | 323                                             | 0                                                                      | 323                                        | 0                                                   | 307,950                                                        | 0                                                 | 3,115                                  | 3,115                               | 13,332                                                              | 12/20/2030                                |
| 88632N-BE-9             | CITRIX (CLOUD SOFTWARE)<br>1L TLB CL          | 05/30/2025       | ADJUSTMENT                     | XXX                             | 0             | 0         | 0           | 3                                                     | 0                                                   | (3)                                             | 0                                                                      | (3)                                        | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | (547)                                                               | 03/21/2031                                |
| 88632N-BE-9             | Cloud Software Group, Inc.                    | 08/14/2025       | ADJUSTMENT                     | XXX                             | 987           | 987       | 985         | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 987                                                            | 0                                                 | 0                                      | 0                                   | 552                                                                 | 03/21/2031                                |
| 88632N-BK-5             | Cloud Software Group, Inc.                    | 12/11/2025       | BANK OF AMERICA                | XXX                             | 141,536       | 141,075   | 140,750     | 0                                                     | 0                                                   | 12                                              | 0                                                                      | 12                                         | 0                                                   | 140,798                                                        | 0                                                 | 738                                    | 738                                 | 1,372                                                               | 03/21/2031                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2                                   | 3             | 4                           | 5                         | 6             | 7         | 8           | 9                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 15                                              | 16                                       | 17                               | 18                            | 19                                                   | 20                               |
|----------------------|-------------------------------------|---------------|-----------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                     |               |                             |                           |               |           |             |                                           | 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 |
| 88632N-BL-3          | Cloud Software Group, Inc.          | 12/04/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 516,722       | 516,722   | 516,722     | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 516,722                                         | 0                                        | 0                                | 0                             | 2,700                                                | 08/07/2032                       |
| 88675U-AD-4          | Tiger Acquisition, LLC              | 01/21/2025    | ADJUSTMENT                  | XXX                       | 0             | 0         | 0           | 0                                         | 0                                          | (185)                                     | 0                                                         | (185)                                | 0                                          | (185)                                           | 0                                        | 185                              | 185                           | 1,407                                                | 06/01/2028                       |
| 88675U-AE-2          | Tiger Acquisition, LLC              | 10/31/2025    | Direct                      | XXX                       | 680           | 680       | 678         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 680                                             | 0                                        | 0                                | 0                             | 6                                                    | 08/13/2032                       |
| 89334G-BF-0          | Trans Union LLC                     | 10/01/2025    | Various                     | XXX                       | 1,316,087     | 1,315,455 | 1,314,219   | 1,312,512                                 | 1,798                                      | 51                                        | 0                                                         | 1,849                                | 0                                          | 1,314,361                                       | 0                                        | 1,726                            | 1,726                         | 42,562                                               | 06/11/2031                       |
| 89364M-CE-2          | Transdigm, Inc.                     | 12/31/2025    | Direct                      | XXX                       | 468           | 468       | 466         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 468                                             | 0                                        | 0                                | 0                             | 11                                                   | 08/11/2032                       |
| 89364M-CF-9          | Transdigm, Inc.                     | 12/31/2025    | Direct                      | XXX                       | 785           | 785       | 785         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 785                                             | 0                                        | 0                                | 0                             | 9                                                    | 03/22/2030                       |
| 89435T-AB-0          | Traverse Midstream Partners LLC     | 04/30/2025    | Direct                      | XXX                       | 1,501         | 1,501     | 1,490       | 1,500                                     | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 1,501                                           | 0                                        | 0                                | 0                             | 40                                                   | 02/14/2028                       |
| 89458X-AB-3          | Glatfelter Corporation              | 12/18/2025    | CITIBANK                    | XXX                       | 59,377        | 59,416    | 57,485      | 0                                         | 0                                          | 147                                       | 0                                                         | 147                                  | 0                                          | 58,473                                          | 0                                        | 905                              | 905                           | 1,841                                                | 11/04/2031                       |
| 89705D-AP-7          | Tronox Finance LLC                  | 12/31/2025    | MORGAN STANLEY AND CO INC   | XXX                       | 79,008        | 83,984    | 78,642      | 0                                         | 0                                          | 7                                         | 0                                                         | 7                                    | 0                                          | 78,722                                          | 0                                        | 286                              | 286                           | 16                                                   | 09/30/2031                       |
| 89841E-AB-1          | UKG Inc.                            | 12/31/2025    | Direct                      | XXX                       | 7,798         | 7,798     | 7,776       | 4,219                                     | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 7,798                                           | 0                                        | 0                                | 0                             | 277                                                  | 05/04/2033                       |
| 89969K-AJ-6          | Tumi, Inc.                          | 10/31/2025    | Direct                      | XXX                       | 150,361       | 150,361   | 149,609     | 149,773                                   | 0                                          | 588                                       | 0                                                         | 588                                  | 0                                          | 150,361                                         | 0                                        | 0                                | 0                             | 8,139                                                | 06/21/2030                       |
| 90010L-AC-6          | ThoughtWorks, Inc.                  | 12/31/2025    | Direct                      | XXX                       | 3,770         | 3,770     | 3,688       | 3,730                                     | 23                                         | 16                                        | 0                                                         | 39                                   | 0                                          | 3,770                                           | 0                                        | 0                                | 0                             | 167                                                  | 03/31/2028                       |
| 90932R-AP-9          | United Airlines, Inc.               | 09/10/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 891,105       | 889,539   | 885,092     | 885,630                                   | 0                                          | 437                                       | 0                                                         | 437                                  | 0                                          | 886,066                                         | 0                                        | 5,038                            | 5,038                         | 47,469                                               | 02/22/2031                       |
| 91301Q-AM-9          | United Talent Agency LLC            | 06/10/2025    | Direct                      | XXX                       | 393,030       | 393,030   | 393,030     | 393,030                                   | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 393,030                                         | 0                                        | 0                                | 0                             | 15,886                                               | 07/07/2028                       |
| 91678H-AF-9          | Upstream Newco, Inc.                | 11/21/2025    | Various                     | XXX                       | 1,313,678     | 1,581,911 | 1,429,352   | 1,303,637                                 | 196,158                                    | 12,671                                    | 0                                                         | 208,829                              | 0                                          | 1,512,466                                       | 0                                        | (198,788)                        | (198,788)                     | 61,291                                               | 11/20/2026                       |
| 91732N-AN-3          | Usalco LLC                          | 12/31/2025    | Direct                      | XXX                       | 1,317         | 1,317     | 1,294       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 1,317                                           | 0                                        | 0                                | 0                             | 16                                                   | 09/30/2031                       |
| 91823J-AC-6          | Illuminate Merger Sub Corp.         | 12/31/2025    | Various                     | XXX                       | 1,030,472     | 1,090,032 | 1,069,848   | 1,075,043                                 | 0                                          | 1,549                                     | 0                                                         | 1,549                                | 0                                          | 1,077,370                                       | 0                                        | (46,898)                         | (46,898)                      | 26,493                                               | 06/30/2028                       |
| 91834W-AF-7          | VS Buyer, LLC                       | 06/30/2025    | Direct                      | XXX                       | 2,100         | 2,100     | 2,094       | 2,099                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 2,100                                           | 0                                        | 0                                | 0                             | 44                                                   | 04/12/2031                       |
| 91834W-AG-5          | VS Buyer, LLC                       | 12/31/2025    | Direct                      | XXX                       | 1,549         | 1,549     | 1,542       | 1,044                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,549                                           | 0                                        | 0                                | 0                             | 18                                                   | 04/12/2031                       |
| 91838L-AK-6          | VT Topco, Inc.                      | 12/31/2025    | Direct                      | XXX                       | 1,741         | 1,741     | 1,731       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,741                                           | 0                                        | 0                                | 0                             | 9                                                    | 08/09/2030                       |
| 92639M-AB-3          | Victorias Secret & Co               | 12/31/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 484,772       | 489,592   | 480,406     | 483,185                                   | 0                                          | 617                                       | 0                                                         | 617                                  | 0                                          | 483,802                                         | 0                                        | 970                              | 970                           | 10,064                                               | 06/30/2028                       |
| 92841D-AB-7          | Vistra Operations Company LLC       | 01/21/2025    | Various                     | XXX                       | 362,435       | 367,000   | 365,165     | 365,363                                   | 0                                          | 36                                        | 0                                                         | 36                                   | 0                                          | 365,399                                         | 0                                        | (2,964)                          | (2,964)                       | 2,846                                                | 03/20/2031                       |
| 92941P-AC-7          | Weight Watchers International, Inc. | 03/10/2025    | JEFFERIES                   | XXX                       | 273,728       | 1,140,535 | 246,356     | 246,356                                   | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 246,356                                         | 0                                        | 27,373                           | 27,373                        | 8,372                                                | 03/31/2028                       |
| 92943E-AG-1          | Boost Newco Borrower, LLC           | 12/31/2025    | J.P. MORGAN SECURITIES INC. | XXX                       | 376,703       | 376,409   | 374,251     | 374,565                                   | 0                                          | 201                                       | 0                                                         | 201                                  | 0                                          | 374,745                                         | 0                                        | 1,959                            | 1,959                         | 10,868                                               | 01/31/2031                       |
| 92943H-AB-5          | W.R. Grace & Co.                    | 08/19/2025    | BANK OF AMERICA             | XXX                       | 901,548       | 903,288   | 888,097     | 893,690                                   | 0                                          | 2,168                                     | 0                                                         | 2,168                                | 0                                          | 895,857                                         | 0                                        | 5,691                            | 5,691                         | 30,758                                               | 08/11/2028                       |
| 92943L-AC-4          | WEC US Holdings Ltd.                | 10/01/2025    | Various                     | XXX                       | 1,059,279     | 1,063,077 | 1,057,520   | 952,425                                   | 58                                         | 330                                       | 0                                                         | 388                                  | 0                                          | 1,058,336                                       | 0                                        | 942                              | 942                           | 36,995                                               | 01/31/2031                       |
| 93369P-AM-6          | Wand NewCo 3, Inc.                  | 12/31/2025    | Direct                      | XXX                       | 26,790        | 26,790    | 26,583      | 0                                         | 0                                          | 12                                        | 0                                                         | 12                                   | 0                                          | 26,790                                          | 0                                        | 0                                | 0                             | 514                                                  | 01/30/2031                       |
| 94847D-AH-4          | The Knot Worldwide Inc.             | 01/01/2025    | Direct                      | XXX                       | 0             | 0         | 0           | (1)                                       | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 39                                                   | 01/31/2028                       |
| 94847D-AJ-0          | THE KNOT WORLDWIDE INC.             | 12/31/2025    | Direct                      | XXX                       | 7,787         | 7,787     | 7,748       | 6,275                                     | 0                                          | 6                                         | 0                                                         | 6                                    | 0                                          | 7,787                                           | 0                                        | 0                                | 0                             | 367                                                  | 01/31/2028                       |
| 96350T-AH-3          | White Cap Buyer LLC                 | 10/29/2025    | CITIBANK                    | XXX                       | 3,869         | 3,861     | 3,824       | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 3,830                                           | 0                                        | 39                               | 39                            | 61                                                   | 10/19/2029                       |
| 97360B-AF-2          | Windsor Holdings III LLC            | 03/21/2025    | Direct                      | XXX                       | 1,237,994     | 1,237,994 | 1,235,134   | 1,235,715                                 | 0                                          | 2,279                                     | 0                                                         | 2,279                                | 0                                          | 1,237,994                                       | 0                                        | 0                                | 0                             | 23,686                                               | 08/01/2030                       |
| 98309G-AE-6          | Travel + Leisure Co.                | 01/01/2025    | ADJUSTMENT                  | XXX                       | 0             | 0         | 0           | (13)                                      | 0                                          | 13                                        | 0                                                         | 13                                   | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 0                                                    | 12/14/2029                       |
| 98309G-AF-3          | Travel + Leisure Co.                | 09/30/2025    | Direct                      | XXX                       | 5,180         | 5,180     | 5,153       | 5,178                                     | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 5,180                                           | 0                                        | 0                                | 0                             | 189                                                  | 12/14/2029                       |
| 98309G-AH-9          | Travel + Leisure Co.                | 12/31/2025    | Direct                      | XXX                       | 1,714         | 1,714     | 1,705       | 1,714                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,714                                           | 0                                        | 0                                | 0                             | 0                                                    | 12/14/2029                       |
| 98932T-AH-6          | Zelis Payments Buyer, Inc.          | 12/31/2025    | Direct                      | XXX                       | 3,759         | 3,759     | 3,759       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 3,759                                           | 0                                        | 0                                | 0                             | 94                                                   | 11/26/2031                       |
| C0102M-AS-4          | Air Canada                          | 12/31/2025    | Direct                      | XXX                       | 5,140         | 5,140     | 5,127       | 5,139                                     | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 5,140                                           | 0                                        | 0                                | 0                             | 209                                                  | 04/30/2031                       |
| C2348C-AJ-6          | Celestica Inc.                      | 09/04/2025    | Various                     | XXX                       | 976,326       | 974,250   | 974,250     | 974,250                                   | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 974,250                                         | 0                                        | 2,076                            | 2,076                         | 27,174                                               | 05/23/2031                       |
| C6901L-AM-9          | Liability Company                   | 12/31/2025    | Direct                      | XXX                       | 48,610        | 48,610    | 48,465      | 27,580                                    | 69                                         | 19                                        | 0                                                         | 88                                   | 0                                          | 48,610                                          | 0                                        | 0                                | 0                             | 2,289                                                | 09/23/2030                       |
| C6907U-AB-7          | Ontario Gaming GTA LP               | 12/31/2025    | Various                     | XXX                       | 147,292       | 148,363   | 147,577     | 143,412                                   | 0                                          | 36                                        | 0                                                         | 36                                   | 0                                          | 147,771                                         | 0                                        | (479)                            | (479)                         | 3,159                                                | 08/01/2030                       |
| C8000C-AP-8          | Clarios Global LP                   | 12/31/2025    | Direct                      | XXX                       | 1,608         | 1,608     | 1,605       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,608                                           | 0                                        | 0                                | 0                             | 103                                                  | 01/14/2032                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                            | 2                               | 3                | 4                            | 5                               | 6             | 7           | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|------------------------------------------------------------------------------|---------------------------------|------------------|------------------------------|---------------------------------|---------------|-------------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                              |                                 |                  |                              |                                 |               |             |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                      | Description                     | Disposal<br>Date | Name of Purchaser            | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| C9600D-AD-5                                                                  | VetStrategy Canada Holdings Inc | 12/31/2025       | Direct                       | XXX                             | 1,417         | 1,417       | 1,417       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,417                                                          | 0                                                 | 0                                      | 0                                   | 51                                                                  | 12/12/2028                                |
| F4079P-AA-4                                                                  | Financiere Mendel               | 12/31/2025       | Direct                       | XXX                             | 3,613         | 3,613       | 3,577       | 3,610                                                 | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 3,613                                                          | 0                                                 | 0                                      | 0                                   | 89                                                                  | 11/08/2030                                |
| F5000A-AB-6                                                                  | Holding Bocotec                 | 06/03/2025       | Direct                       | XXX                             | 78,196        | 77,812      | 77,618      | 77,620                                                | 0                                                   | 19                                              | 0                                                                      | 19                                         | 0                                                   | 77,639                                                         | 0                                                 | 557                                    | 557                                 | 2,046                                                               | 06/02/2028                                |
| F6628D-AN-4                                                                  | Numericable U.S. LLC            | 10/24/2025       | Direct                       | XXX                             | 443,155       | 444,235     | 442,014     | 355,277                                               | 87,444                                              | 434                                             | 0                                                                      | 87,878                                     | 0                                                   | 443,155                                                        | 0                                                 | 0                                      | 0                                   | 53,834                                                              | 08/15/2028                                |
| F7000Q-AB-7                                                                  | Opal U.S. LLC                   | 06/13/2025       | Hong Kong Shanghai Bank Corp | XXX                             | 216,075       | 215,000     | 214,194     | 0                                                     | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 214,205                                                        | 0                                                 | 1,870                                  | 1,870                               | 0                                                                   | 04/30/2032                                |
| F7000Q-AC-5                                                                  | Opal U.S. LLC                   | 12/30/2025       | Direct                       | XXX                             | 713           | 713         | 710         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 713                                                            | 0                                                 | 0                                      | 0                                   | 8                                                                   | 04/28/2032                                |
| G1738K-AB-1                                                                  | Buzz Finco L.L.C.               | 12/31/2025       | Direct                       | XXX                             | 4,784         | 4,784       | 4,772       | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 4,784                                                          | 0                                                 | 0                                      | 0                                   | 123                                                                 | 01/29/2027                                |
| G3679Y-AM-4                                                                  | Froneri International Ltd       | 10/07/2025       | UBS WARBURG LLC              | XXX                             | 198,086       | 198,334     | 197,838     | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 197,840                                                        | 0                                                 | 246                                    | 246                                 | 0                                                                   | 09/30/2032                                |
| G5112T-AB-9                                                                  | JetBlue Airways Corporation     | 12/22/2025       | Direct                       | XXX                             | 10,025        | 10,025      | 10,025      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 10,025                                                         | 0                                                 | 0                                      | 0                                   | 359                                                                 | 08/27/2029                                |
| G6368C-AE-9                                                                  | LifeMiles Ltd                   | 02/14/2025       | Direct                       | XXX                             | 985,187       | 985,187     | 958,519     | 971,890                                               | 182                                                 | 13,115                                          | 0                                                                      | 13,297                                     | 0                                                   | 985,187                                                        | 0                                                 | 0                                      | 0                                   | 21,126                                                              | 08/14/2026                                |
| G7739P-AL-4                                                                  | Coral-US Co-Borrower LLC        | 01/29/2025       | Direct                       | XXX                             | 384,000       | 384,000     | 382,065     | 381,854                                               | 671                                                 | 1,475                                           | 0                                                                      | 2,146                                      | 0                                                   | 384,000                                                        | 0                                                 | 0                                      | 0                                   | 6,976                                                               | 01/31/2028                                |
| L0323L-AJ-9                                                                  | Archroma Finance S.a.r.l        | 03/11/2025       | Hong Kong Shanghai Bank Corp | XXX                             | 35,753        | 35,887      | 34,272      | 34,887                                                | 0                                                   | 108                                             | 0                                                                      | 108                                        | 0                                                   | 34,995                                                         | 0                                                 | 758                                    | 758                                 | 1,538                                                               | 06/30/2027                                |
| L2000A-AF-7                                                                  | Camelot U.S. Acquisition LLC    | 05/14/2025       | Various                      | XXX                             | 247,429       | 250,000     | 243,750     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 243,751                                                        | 0                                                 | 3,678                                  | 3,678                               | 0                                                                   | 01/31/2031                                |
| L2210T-AL-9                                                                  | Curium BidCo S.a r.l.           | 06/30/2025       | Direct                       | XXX                             | 2,113         | 2,113       | 2,092       | 2,112                                                 | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 2,113                                                          | 0                                                 | 0                                      | 0                                   | 62                                                                  | 08/06/2031                                |
| L6526B-AG-9                                                                  | Motion Finco, LLC               | 12/31/2025       | Direct                       | XXX                             | 8,019         | 8,019       | 7,766       | 4,751                                                 | 14                                                  | 17                                              | 0                                                                      | 32                                         | 0                                                   | 8,019                                                          | 0                                                 | 0                                      | 0                                   | 353                                                                 | 11/12/2029                                |
| L7000H-AJ-3                                                                  | Loire Finco Luxembourg S.a r.l. | 12/31/2025       | BNP FRANCE                   | XXX                             | 103,038       | 103,192     | 102,676     | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 102,689                                                        | 0                                                 | 350                                    | 350                                 | 63                                                                  | 01/31/2030                                |
| L8038J-AB-0                                                                  | Heubach Holdings USA LLC        | 06/01/2025       | Redemption @ 100.00          | XXX                             | 114,350       | 114,350     | 95,283      | 76,790                                                | 37,560                                              | 0                                               | 0                                                                      | 37,560                                     | 0                                                   | 114,350                                                        | 0                                                 | 0                                      | 0                                   | 19,801                                                              | 01/03/2029                                |
| L8126P-AB-9                                                                  | Saphilix S.a.r.L                | 06/30/2025       | Direct                       | XXX                             | 2,512         | 2,512       | 2,475       | 2,510                                                 | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 2,512                                                          | 0                                                 | 0                                      | 0                                   | 51                                                                  | 07/18/2028                                |
| L8126P-AC-7                                                                  | Saphilux S.a.r.L                | 12/31/2025       | Direct                       | XXX                             | 2,500         | 2,500       | 2,462       | 2,498                                                 | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 2,500                                                          | 0                                                 | 0                                      | 0                                   | 29                                                                  | 07/18/2028                                |
| L8869U-AC-7                                                                  | Summer (BC) Bidco B LLC         | 12/31/2025       | Direct                       | XXX                             | 3,673         | 3,673       | 3,573       | 2,748                                                 | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 3,673                                                          | 0                                                 | 0                                      | 0                                   | 210                                                                 | 02/12/2029                                |
| L9019G-AC-5                                                                  | Team.Blue Finco SARL            | 12/31/2025       | Direct                       | XXX                             | 1,625         | 1,625       | 1,617       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,625                                                          | 0                                                 | 0                                      | 0                                   | 21                                                                  | 07/02/2032                                |
| L9635L-AD-6                                                                  | Venga Finance S.A.R.L           | 02/27/2025       | Redemption @ 100.026         | XXX                             | 0             | 0           | (3)         | 18                                                    | 0                                                   | (18)                                            | 0                                                                      | (18)                                       | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | 0                                                                   | 06/28/2029                                |
| L9635L-AG-9                                                                  | Venga Finance S.A.R.L           | 12/31/2025       | GOLDMAN SACHS AND CO.        | XXX                             | 82,193        | 81,828      | 79,523      | 79,900                                                | 0                                                   | 271                                             | 0                                                                      | 271                                        | 0                                                   | 80,171                                                         | 0                                                 | 2,023                                  | 2,023                               | 3,374                                                               | 06/28/2029                                |
| LX2543-53-1                                                                  | Stepstone 12/24 TL              | 02/01/2025       | ADJUSTMENT                   | XXX                             | 0             | 0           | 0           | (1,148)                                               | 1,148                                               | 0                                               | 0                                                                      | 1,148                                      | 0                                                   | 0                                                              | 0                                                 | 0                                      | 0                                   | 0                                                                   | 12/04/2031                                |
| N2820E-AF-5                                                                  | EG Group Limited                | 11/21/2025       | Redemption @ 100.00          | XXX                             | 258,547       | 261,734     | 256,554     | 257,505                                               | 0                                                   | 1,042                                           | 0                                                                      | 1,042                                      | 0                                                   | 258,547                                                        | 0                                                 | 0                                      | 0                                   | 42,005                                                              | 02/07/2028                                |
| N2820E-AM-0                                                                  | EG FINCO LIMITED                | 06/30/2025       | Direct                       | XXX                             | 3,002         | 3,094       | 3,032       | 3,089                                                 | 0                                                   | (87)                                            | 0                                                                      | (87)                                       | 0                                                   | 3,002                                                          | 0                                                 | 0                                      | 0                                   | 86                                                                  | 02/07/2028                                |
| N2820E-AN-8                                                                  | EG FINCO LIMITED                | 12/31/2025       | Direct                       | XXX                             | 3,069         | 3,069       | 3,008       | 3,065                                                 | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 3,069                                                          | 0                                                 | 0                                      | 0                                   | 50                                                                  | 02/07/2028                                |
| N3313E-AG-5                                                                  | Flutter Financing B.V           | 12/31/2025       | J.P. MORGAN SECURITIES INC.  | XXX                             | 251,700       | 252,315     | 251,673     | 246,493                                               | 228                                                 | 22                                              | 0                                                                      | 250                                        | 0                                                   | 251,793                                                        | 0                                                 | (94)                                   | (94)                                | 298                                                                 | 11/30/2030                                |
| N3313E-AJ-9                                                                  | Flutter Entertainment PLC       | 12/31/2025       | Direct                       | XXX                             | 925           | 925         | 921         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 925                                                            | 0                                                 | 0                                      | 0                                   | 22                                                                  | 06/04/2032                                |
| N6872N-AG-1                                                                  | Peer Holding III B.V.           | 03/13/2025       | Direct                       | XXX                             | 541,905       | 541,905     | 537,841     | 538,409                                               | 0                                                   | 3,496                                           | 0                                                                      | 3,496                                      | 0                                                   | 541,905                                                        | 0                                                 | 0                                      | 0                                   | 8,214                                                               | 10/18/2030                                |
| N6872N-AJ-5                                                                  | Peer Holding III B.V.           | 03/13/2025       | Redemption @ 100.00          | XXX                             | 600,000       | 600,000     | 600,000     | 600,000                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 600,000                                                        | 0                                                 | 0                                      | 0                                   | 8,795                                                               | 06/20/2031                                |
| N6872N-AM-8                                                                  | Peer Holding III B.V.           | 12/31/2025       | Direct                       | XXX                             | 2,182         | 2,182       | 2,182       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 2,182                                                          | 0                                                 | 0                                      | 0                                   | 74                                                                  | 10/28/2030                                |
| N6872N-AN-6                                                                  | Peer Holding III B.V.           | 12/31/2025       | JEFFERIES                    | XXX                             | 91,674        | 91,124      | 91,352      | 0                                                     | 0                                                   | (11)                                            | 0                                                                      | (11)                                       | 0                                                   | 91,334                                                         | 0                                                 | 340                                    | 340                                 | 825                                                                 | 07/01/2031                                |
| N8137F-AB-6                                                                  | Hunter Douglas Inc.             | 01/17/2025       | Direct                       | XXX                             | 1,255,819     | 1,255,819   | 1,169,355   | 1,193,320                                             | 0                                                   | 62,499                                          | 0                                                                      | 62,499                                     | 0                                                   | 1,255,819                                                      | 0                                                 | 0                                      | 0                                   | 14,829                                                              | 02/09/2029                                |
| N8137F-AE-0                                                                  | Hunter Douglas Inc.             | 12/31/2025       | J.P. MORGAN SECURITIES INC.  | XXX                             | 116,261       | 116,930     | 116,345     | 0                                                     | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 116,398                                                        | 0                                                 | (137)                                  | (137)                               | 418                                                                 | 01/06/2032                                |
| N8232N-AL-1                                                                  | Nouryon Finance B.V             | 12/31/2025       | Direct                       | XXX                             | 310           | 310         | 311         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 310                                                            | 0                                                 | 0                                      | 0                                   | 1                                                                   | 04/03/2028                                |
| N8232N-AM-9                                                                  | Nouryon Finance B.V.            | 12/31/2025       | Direct                       | XXX                             | 1,878         | 1,878       | 1,878       | 1,878                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,878                                                          | 0                                                 | 0                                      | 0                                   | 92                                                                  | 04/03/2028                                |
| N9000D-AK-3                                                                  | Sunrise Financing Partnership   | 12/17/2025       | BANK OF NOVA SCOTIA          | XXX                             | 64,240        | 64,000      | 63,840      | 0                                                     | 0                                                   | 22                                              | 0                                                                      | 22                                         | 0                                                   | 63,862                                                         | 0                                                 | 378                                    | 378                                 | 1,703                                                               | 02/29/2032                                |
| 0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated) |                                 |                  |                              | XXX                             | 94,650,389    | 98,899,417  | 94,016,761  | 80,978,649                                            | 2,041,379                                           | 884,788                                         | 419,368                                                                | 2,506,799                                  | 0                                                   | 95,780,592                                                     | 0                                                 | (1,130,203)                            | (1,130,203)                         | 3,772,613                                                           | XXX                                       |
| 0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated)             |                                 |                  |                              | XXX                             | 117,542,620   | 122,231,335 | 116,349,866 | 103,558,050                                           | 2,041,379                                           | 866,507                                         | 419,368                                                                | 2,488,518                                  | 0                                                   | 118,341,712                                                    | 0                                                 | (824,801)                              | (824,801)                           | 4,413,041                                                           | XXX                                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                                                                                                                | 2                        | 3                | 4                 | 5                               | 6             | 7           | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|------------------|-------------------|---------------------------------|---------------|-------------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
| CUSIP<br>Identification                                                                                                                                          | Description              | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
|                                                                                                                                                                  |                          |                  |                   |                                 |               |             |             |                                                       | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 0509999997 – Subtotals – Issuer Credit Obligations – Part 4                                                                                                      |                          |                  |                   | XXX                             | 117,542,620   | 122,231,335 | 116,349,866 | 103,558,050                                           | 2,041,379                                           | 866,507                                         | 419,368                                                                | 2,488,518                                  | 0                                                   | 118,341,712                                                    | 0                                                 | (824,801)                              | (824,801)                           | 4,413,041                                                           | XXX                                       |
| 0509999998 – Summary item from Part 5 for Issuer Credit Obligations                                                                                              |                          |                  |                   | XXX                             | 27,766,688    | 28,069,601  | 27,717,649  | 0                                                     | 0                                                   | 52,118                                          | 0                                                                      | 52,118                                     | 0                                                   | 27,769,767                                                     | 0                                                 | (3,078)                                | (3,078)                             | 564,946                                                             | XXX                                       |
| 0509999999 – Subtotals – Issuer Credit Obligations                                                                                                               |                          |                  |                   | XXX                             | 145,309,308   | 150,300,936 | 144,067,515 | 103,558,050                                           | 2,041,379                                           | 918,625                                         | 419,368                                                                | 2,540,636                                  | 0                                                   | 146,111,479                                                    | 0                                                 | (827,879)                              | (827,879)                           | 4,977,987                                                           | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)                 |                          |                  |                   |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 36179T-4P-7                                                                                                                                                      | G2 MA5330 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 63,818        | 63,818      | 64,563      | 64,543                                                | 0                                                   | (725)                                           | 0                                                                      | (725)                                      | 0                                                   | 63,818                                                         | 0                                                 | 0                                      | 0                                   | 1,413                                                               | 07/20/2048                                |
| 36179T-4Q-5                                                                                                                                                      | G2 MA5331 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 4,286         | 4,285       | 4,392       | 4,390                                                 | 0                                                   | (105)                                           | 0                                                                      | (105)                                      | 0                                                   | 4,286                                                          | 0                                                 | 0                                      | 0                                   | 111                                                                 | 07/20/2048                                |
| 36179T-Z4-0                                                                                                                                                      | G2 MA5263 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 29,627        | 29,627      | 29,111      | 29,131                                                | 0                                                   | 496                                             | 0                                                                      | 496                                        | 0                                                   | 29,627                                                         | 0                                                 | 0                                      | 0                                   | 547                                                                 | 06/20/2048                                |
| 3618N5-EW-5                                                                                                                                                      | G2 MB0148 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 1,222,307     | 1,222,307   | 1,236,106   | 0                                                     | 0                                                   | (13,799)                                        | 0                                                                      | (13,799)                                   | 0                                                   | 1,222,307                                                      | 0                                                 | 0                                      | 0                                   | 50,477                                                              | 01/20/2055                                |
| 1019999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)    |                          |                  |                   | XXX                             | 1,320,038     | 1,320,038   | 1,334,172   | 98,064                                                | 0                                                   | (14,132)                                        | 0                                                                      | (14,132)                                   | 0                                                   | 1,320,038                                                      | 0                                                 | 0                                      | 0                                   | 52,548                                                              | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC) |                          |                  |                   |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 3131XT-PS-3                                                                                                                                                      | FH ZM0433 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 146,666       | 146,666     | 142,122     | 142,325                                               | 0                                                   | 4,341                                           | 0                                                                      | 4,341                                      | 0                                                   | 146,666                                                        | 0                                                 | 0                                      | 0                                   | 2,651                                                               | 11/01/2045                                |
| 3131XY-NZ-8                                                                                                                                                      | FH ZM4908 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 33,685        | 33,685      | 32,854      | 32,917                                                | 0                                                   | 768                                             | 0                                                                      | 768                                        | 0                                                   | 33,685                                                         | 0                                                 | 0                                      | 0                                   | 694                                                                 | 11/01/2047                                |
| 3131Y1-Q2-9                                                                                                                                                      | FH ZM6773 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 20,661        | 20,661      | 20,539      | 20,546                                                | 0                                                   | 114                                             | 0                                                                      | 114                                        | 0                                                   | 20,661                                                         | 0                                                 | 0                                      | 0                                   | 186                                                                 | 06/01/2048                                |
| 3131Y1-RN-2                                                                                                                                                      | FH ZM6793 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 3,005         | 3,005       | 3,045       | 3,036                                                 | 0                                                   | (30)                                            | 0                                                                      | (30)                                       | 0                                                   | 3,005                                                          | 0                                                 | 0                                      | 0                                   | 71                                                                  | 06/01/2048                                |
| 3131Y9-VF-7                                                                                                                                                      | FH ZN3314 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 16,719        | 16,719      | 16,754      | 16,752                                                | 0                                                   | (33)                                            | 0                                                                      | (33)                                       | 0                                                   | 16,719                                                         | 0                                                 | 0                                      | 0                                   | 382                                                                 | 02/01/2049                                |
| 31329K-X2-5                                                                                                                                                      | FH ZA2497 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 53,485        | 53,485      | 51,840      | 52,045                                                | 0                                                   | 1,440                                           | 0                                                                      | 1,440                                      | 0                                                   | 53,485                                                         | 0                                                 | 0                                      | 0                                   | 991                                                                 | 02/01/2038                                |
| 31329K-X9-0                                                                                                                                                      | FH ZA2504 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 51,513        | 51,513      | 49,921      | 50,114                                                | 0                                                   | 1,399                                           | 0                                                                      | 1,399                                      | 0                                                   | 51,513                                                         | 0                                                 | 0                                      | 0                                   | 835                                                                 | 04/01/2038                                |
| 31329Q-N6-4                                                                                                                                                      | FH ZA6713 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 16,317        | 16,317      | 15,832      | 15,884                                                | 0                                                   | 433                                             | 0                                                                      | 433                                        | 0                                                   | 16,317                                                         | 0                                                 | 0                                      | 0                                   | 252                                                                 | 04/01/2049                                |
| 3132A5-E8-4                                                                                                                                                      | FH ZS4659 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 38,880        | 38,880      | 38,032      | 38,096                                                | 0                                                   | 784                                             | 0                                                                      | 784                                        | 0                                                   | 38,880                                                         | 0                                                 | 0                                      | 0                                   | 754                                                                 | 04/01/2046                                |
| 3132A8-3S-6                                                                                                                                                      | FH ZS8009 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 36,880        | 36,880      | 36,099      | 36,226                                                | 0                                                   | 654                                             | 0                                                                      | 654                                        | 0                                                   | 36,880                                                         | 0                                                 | 0                                      | 0                                   | 612                                                                 | 05/01/2033                                |
| 3132CX-NV-0                                                                                                                                                      | FH SB1304 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 522,405       | 522,405     | 523,058     | 0                                                     | (653)                                               | 0                                               | (653)                                                                  | 0                                          | 522,405                                             | 0                                                              | 0                                                 | 0                                      | 10,866                              | 10/01/2039                                                          |                                           |
| 3132D5-4L-3                                                                                                                                                      | FH SB8027 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 95,720        | 95,720      | 98,173      | 98,976                                                | 0                                                   | (3,256)                                         | 0                                                                      | (3,256)                                    | 0                                                   | 95,720                                                         | 0                                                 | 0                                      | 0                                   | 1,518                                                               | 01/01/2035                                |
| 3132D6-J4-3                                                                                                                                                      | FH SB8383 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 427,658       | 427,658     | 422,647     | 0                                                     | 5,012                                               | 0                                               | 5,012                                                                  | 0                                          | 427,658                                             | 0                                                              | 0                                                 | 0                                      | 8,965                               | 05/01/2040                                                          |                                           |
| 3132D6-JQ-4                                                                                                                                                      | FH SB8371 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 1,115,960     | 1,115,960   | 1,117,791   | 0                                                     | (1,831)                                             | 0                                               | (1,831)                                                                | 0                                          | 1,115,960                                           | 0                                                              | 0                                                 | 0                                      | 30,696                              | 03/01/2040                                                          |                                           |
| 3132DM-3L-7                                                                                                                                                      | FH SD0803 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 125,740       | 125,740     | 117,882     | 118,321                                               | 0                                                   | 7,419                                           | 0                                                                      | 7,419                                      | 0                                                   | 125,740                                                        | 0                                                 | 0                                      | 0                                   | 2,103                                                               | 01/01/2052                                |
| 3132DM-GK-5                                                                                                                                                      | FH SD0202 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 37,131        | 37,131      | 37,065      | 37,062                                                | 0                                                   | 68                                              | 0                                                                      | 68                                         | 0                                                   | 37,131                                                         | 0                                                 | 0                                      | 0                                   | 846                                                                 | 01/01/2050                                |
| 3132DM-NS-0                                                                                                                                                      | FH SD0401 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 15,132        | 15,132      | 13,802      | 13,945                                                | 0                                                   | 1,187                                           | 0                                                                      | 1,187                                      | 0                                                   | 15,132                                                         | 0                                                 | 0                                      | 0                                   | 223                                                                 | 07/01/2050                                |
| 3132DN-JY-0                                                                                                                                                      | FH SD1179 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 505,565       | 505,565     | 467,252     | 470,113                                               | 0                                                   | 35,452                                          | 0                                                                      | 35,452                                     | 0                                                   | 505,565                                                        | 0                                                 | 0                                      | 0                                   | 8,556                                                               | 06/01/2052                                |
| 3132DN-Q9-7                                                                                                                                                      | FH SD1380 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 350,071       | 350,071     | 347,090     | 347,093                                               | 0                                                   | 2,978                                           | 0                                                                      | 2,978                                      | 0                                                   | 350,071                                                        | 0                                                 | 0                                      | 0                                   | 8,966                                                               | 08/01/2052                                |
| 3132DP-GF-9                                                                                                                                                      | FH SD1998 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 1,452,866     | 1,452,866   | 1,467,849   | 1,466,567                                             | 0                                                   | (13,701)                                        | 0                                                                      | (13,701)                                   | 0                                                   | 1,452,866                                                      | 0                                                 | 0                                      | 0                                   | 38,843                                                              | 12/01/2052                                |
| 3132DV-7B-5                                                                                                                                                      | FH SD8090 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 30,765        | 30,765      | 26,950      | 27,275                                                | 0                                                   | 3,490                                           | 0                                                                      | 3,490                                      | 0                                                   | 30,765                                                         | 0                                                 | 0                                      | 0                                   | 345                                                                 | 09/01/2050                                |
| 31339S-PS-8                                                                                                                                                      | FH QA3133 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 3,574         | 3,574       | 3,481       | 3,487                                                 | 0                                                   | 87                                              | 0                                                                      | 87                                         | 0                                                   | 3,574                                                          | 0                                                 | 0                                      | 0                                   | 73                                                                  | 09/01/2049                                |
| 31339S-VL-6                                                                                                                                                      | FH QA3319 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 85,735        | 85,735      | 83,403      | 83,529                                                | 0                                                   | 2,205                                           | 0                                                                      | 2,205                                      | 0                                                   | 85,735                                                         | 0                                                 | 0                                      | 0                                   | 1,264                                                               | 10/01/2049                                |
| 3133A8-6M-4                                                                                                                                                      | FH QB2676 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 15,566        | 15,566      | 13,632      | 13,776                                                | 0                                                   | 1,790                                           | 0                                                                      | 1,790                                      | 0                                                   | 15,566                                                         | 0                                                 | 0                                      | 0                                   | 214                                                                 | 09/01/2050                                |
| 3133AS-YJ-6                                                                                                                                                      | FH QC7913 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 58,005        | 58,005      | 52,476      | 52,893                                                | 0                                                   | 5,112                                           | 0                                                                      | 5,112                                      | 0                                                   | 58,005                                                         | 0                                                 | 0                                      | 0                                   | 900                                                                 | 09/01/2051                                |
| 3133BF-KV-1                                                                                                                                                      | FH QE5708 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 1,006,674     | 1,006,674   | 941,476     | 947,060                                               | 0                                                   | 59,614                                          | 0                                                                      | 59,614                                     | 0                                                   | 1,006,674                                                      | 0                                                 | 0                                      | 0                                   | 23,402                                                              | 07/01/2052                                |
| 3133KG-PY-8                                                                                                                                                      | FH RA1339 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 84,551        | 84,551      | 87,616      | 89,203                                                | 0                                                   | (4,652)                                         | 0                                                                      | (4,652)                                    | 0                                                   | 84,551                                                         | 0                                                 | 0                                      | 0                                   | 1,272                                                               | 09/01/2049                                |
| 3133KH-5H-5                                                                                                                                                      | FH RA2648 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 339,532       | 339,532     | 321,693     | 322,808                                               | 0                                                   | 16,724                                          | 0                                                                      | 16,724                                     | 0                                                   | 339,532                                                        | 0                                                 | 0                                      | 0                                   | 5,171                                                               | 06/01/2050                                |
| 3133KQ-N6-9                                                                                                                                                      | FH RA8513 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 109,237       | 109,237     | 109,288     | 109,264                                               | 0                                                   | (28)                                            | 0                                                                      | (28)                                       | 0                                                   | 109,237                                                        | 0                                                 | 0                                      | 0                                   | 2,160                                                               | 02/01/2053                                |
| 3133KY-U9-8                                                                                                                                                      | FH RB5108 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 30,208        | 30,208      | 26,846      | 27,281                                                | 0                                                   | 2,927                                           | 0                                                                      | 2,927                                      | 0                                                   | 30,208                                                         | 0                                                 | 0                                      | 0                                   | 335                                                                 | 04/01/2041                                |
| 3133KY-UZ-0                                                                                                                                                      | FH RB5100 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 443,769       | 443,769     | 394,405     | 400,720                                               | 0                                                   | 43,049                                          | 0                                                                      | 43,049                                     | 0                                                   | 443,769                                                        | 0                                                 | 0                                      | 0                                   | 4,835                                                               | 02/01/2041                                |
| 3133KY-VF-3                                                                                                                                                      | FH RB5114 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 79,378        | 79,378      | 70,542      | 71,689                                                | 0                                                   | 7,690                                           | 0                                                                      | 7,690                                      | 0                                                   | 79,378                                                         | 0                                                 | 0                                      | 0                                   | 861                                                                 | 06/01/2041                                |
| 3133KY-VY-2                                                                                                                                                      | FH RB5131 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 40,815        | 40,815      | 36,334      | 36,876                                                | 0                                                   | 3,939                                           | 0                                                                      | 3,939                                      | 0                                                   | 40,815                                                         | 0                                                 | 0                                      | 0                                   | 442                                                                 | 10/01/2041                                |
| 3133L8-ED-3                                                                                                                                                      | FH RC1932 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 41,905        | 41,905      | 39,144      | 39,573                                                | 0                                                   | 2,332                                           | 0                                                                      | 2,332                                      | 0                                                   | 41,905                                                         | 0                                                 | 0                                      | 0                                   | 480                                                                 | 04/01/2036                                |
| 3136AM-NZ-8                                                                                                                                                      | FNR 2015-3 PC - CMO/RMBS | 12/01/2025       | Paydown           | XXX                             | 38,028        | 38,028      | 37,086      | 37,183                                                | 0                                                   | 845                                             | 0                                                                      | 845                                        | 0                                                   | 38,028                                                         | 0                                                 | 0                                      | 0                                   | 742                                                                 | 09/25/2044                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                | 3                | 4                 | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                  |                  |                   |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description      | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 3138EP-G8-1             | FN AL6522 - RMBS | 12/01/2025       | Paydown           | XXX                             | 65,132        | 65,132    | 64,392      | 64,440                                                | 0                                                   | 692                                             | 0                                                                      | 692                                        | 0                                                   | 65,132                                                         | 0                                                 | 0                                      | 0                                   | 1,402                                                               | 03/01/2045                                |
| 3138YE-5V-5             | FN AY1759 - RMBS | 12/01/2025       | Paydown           | XXX                             | 62,217        | 62,217    | 60,954      | 61,144                                                | 0                                                   | 1,072                                           | 0                                                                      | 1,072                                      | 0                                                   | 62,217                                                         | 0                                                 | 0                                      | 0                                   | 1,558                                                               | 02/01/2045                                |
| 3140E8-LU-0             | FN BA3938 - RMBS | 12/01/2025       | Paydown           | XXX                             | 15,149        | 15,149    | 14,689      | 14,733                                                | 0                                                   | 416                                             | 0                                                                      | 416                                        | 0                                                   | 15,149                                                         | 0                                                 | 0                                      | 0                                   | 312                                                                 | 01/01/2046                                |
| 3140E8-PK-8             | FN BA4025 - RMBS | 12/01/2025       | Paydown           | XXX                             | 26,860        | 26,860    | 26,482      | 26,527                                                | 0                                                   | 333                                             | 0                                                                      | 333                                        | 0                                                   | 26,860                                                         | 0                                                 | 0                                      | 0                                   | 262                                                                 | 03/01/2046                                |
| 3140FE-Z2-3             | FN BD7060 - RMBS | 12/01/2025       | Paydown           | XXX                             | 17,310        | 17,310    | 17,095      | 17,094                                                | 0                                                   | 216                                             | 0                                                                      | 216                                        | 0                                                   | 17,310                                                         | 0                                                 | 0                                      | 0                                   | 425                                                                 | 03/01/2047                                |
| 3140FU-TB-4             | FN BE8645 - RMBS | 12/01/2025       | Paydown           | XXX                             | 17,263        | 17,263    | 17,239      | 17,237                                                | 0                                                   | 26                                              | 0                                                                      | 26                                         | 0                                                   | 17,263                                                         | 0                                                 | 0                                      | 0                                   | 376                                                                 | 05/01/2047                                |
| 3140GV-DB-8             | FN BH6397 - RMBS | 12/01/2025       | Paydown           | XXX                             | 97,106        | 97,106    | 96,970      | 96,953                                                | 0                                                   | 153                                             | 0                                                                      | 153                                        | 0                                                   | 97,106                                                         | 0                                                 | 0                                      | 0                                   | 2,517                                                               | 11/01/2047                                |
| 3140GY-GZ-6             | FN BH9215 - RMBS | 12/01/2025       | Paydown           | XXX                             | 111,211       | 111,211   | 108,473     | 108,673                                               | 0                                                   | 2,538                                           | 0                                                                      | 2,538                                      | 0                                                   | 111,211                                                        | 0                                                 | 0                                      | 0                                   | 2,090                                                               | 01/01/2048                                |
| 3140HJ-X2-2             | FN BK5196 - RMBS | 12/01/2025       | Paydown           | XXX                             | 3,942         | 3,942     | 3,909       | 3,910                                                 | 0                                                   | 32                                              | 0                                                                      | 32                                         | 0                                                   | 3,942                                                          | 0                                                 | 0                                      | 0                                   | 75                                                                  | 07/01/2033                                |
| 3140HK-ZB-7             | FN BK6137 - RMBS | 12/01/2025       | Paydown           | XXX                             | 1,313         | 1,313     | 1,317       | 1,318                                                 | 0                                                   | (5)                                             | 0                                                                      | (5)                                        | 0                                                   | 1,313                                                          | 0                                                 | 0                                      | 0                                   | 33                                                                  | 07/01/2048                                |
| 3140J7-TY-1             | FN BM3266 - RMBS | 12/01/2025       | Paydown           | XXX                             | 163,500       | 163,500   | 161,803     | 162,346                                               | 0                                                   | 1,154                                           | 0                                                                      | 1,154                                      | 0                                                   | 163,500                                                        | 0                                                 | 0                                      | 0                                   | 2,550                                                               | 01/01/2028                                |
| 3140J7-W7-6             | FN BM3369 - RMBS | 12/01/2025       | Paydown           | XXX                             | 58,747        | 58,747    | 58,664      | 58,657                                                | 0                                                   | 90                                              | 0                                                                      | 90                                         | 0                                                   | 58,747                                                         | 0                                                 | 0                                      | 0                                   | 1,461                                                               | 01/01/2048                                |
| 3140JA-CW-6             | FN BM5484 - RMBS | 12/01/2025       | Paydown           | XXX                             | 7,781         | 7,781     | 7,771       | 7,770                                                 | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 7,781                                                          | 0                                                 | 0                                      | 0                                   | 189                                                                 | 03/01/2049                                |
| 3140JH-JW-4             | FN BN1176 - RMBS | 12/01/2025       | Paydown           | XXX                             | 43,234        | 43,234    | 43,930      | 44,589                                                | 0                                                   | (1,354)                                         | 0                                                                      | (1,354)                                    | 0                                                   | 43,234                                                         | 0                                                 | 0                                      | 0                                   | 822                                                                 | 11/01/2048                                |
| 3140KG-R7-0             | FN BP8609 - RMBS | 12/01/2025       | Paydown           | XXX                             | 201,362       | 201,362   | 183,461     | 184,841                                               | 0                                                   | 16,521                                          | 0                                                                      | 16,521                                     | 0                                                   | 201,362                                                        | 0                                                 | 0                                      | 0                                   | 2,312                                                               | 06/01/2050                                |
| 3140KL-JF-0             | FN BQ1161 - RMBS | 12/01/2025       | Paydown           | XXX                             | 581,000       | 581,000   | 537,300     | 540,037                                               | 0                                                   | 40,962                                          | 0                                                                      | 40,962                                     | 0                                                   | 581,000                                                        | 0                                                 | 0                                      | 0                                   | 7,618                                                               | 08/01/2050                                |
| 3140KQ-A6-8             | FN BQ4528 - RMBS | 12/01/2025       | Paydown           | XXX                             | 19,950        | 19,950    | 18,093      | 18,383                                                | 0                                                   | 1,567                                           | 0                                                                      | 1,567                                      | 0                                                   | 19,950                                                         | 0                                                 | 0                                      | 0                                   | 169                                                                 | 02/01/2036                                |
| 3140LX-CA-1             | FN BT8164 - RMBS | 12/01/2025       | Paydown           | XXX                             | 630,658       | 630,658   | 600,603     | 603,411                                               | 0                                                   | 27,248                                          | 0                                                                      | 27,248                                     | 0                                                   | 630,658                                                        | 0                                                 | 0                                      | 0                                   | 15,051                                                              | 06/01/2052                                |
| 3140LX-GS-8             | FN BT8308 - RMBS | 12/01/2025       | Paydown           | XXX                             | 847,047       | 847,047   | 827,856     | 829,174                                               | 0                                                   | 17,873                                          | 0                                                                      | 17,873                                     | 0                                                   | 847,047                                                        | 0                                                 | 0                                      | 0                                   | 22,287                                                              | 08/01/2052                                |
| 3140MG-KM-2             | FN BV2999 - RMBS | 12/01/2025       | Paydown           | XXX                             | 56,829        | 56,829    | 52,309      | 52,524                                                | 0                                                   | 4,305                                           | 0                                                                      | 4,305                                      | 0                                                   | 56,829                                                         | 0                                                 | 0                                      | 0                                   | 1,016                                                               | 04/01/2052                                |
| 3140MM-Y2-8             | FN BV7928 - RMBS | 12/01/2025       | Paydown           | XXX                             | 756,946       | 756,946   | 740,269     | 740,741                                               | 0                                                   | 16,205                                          | 0                                                                      | 16,205                                     | 0                                                   | 756,946                                                        | 0                                                 | 0                                      | 0                                   | 19,361                                                              | 08/01/2052                                |
| 3140Q7-SW-8             | FN CA0532 - RMBS | 12/01/2025       | Paydown           | XXX                             | 53,858        | 53,858    | 52,801      | 52,855                                                | 0                                                   | 1,002                                           | 0                                                                      | 1,002                                      | 0                                                   | 53,858                                                         | 0                                                 | 0                                      | 0                                   | 904                                                                 | 10/01/2047                                |
| 3140Q9-5B-5             | FN CA2641 - RMBS | 12/01/2025       | Paydown           | XXX                             | 22,633        | 22,633    | 23,061      | 23,782                                                | 0                                                   | (1,150)                                         | 0                                                                      | (1,150)                                    | 0                                                   | 22,633                                                         | 0                                                 | 0                                      | 0                                   | 524                                                                 | 11/01/2048                                |
| 3140QA-NA-4             | FN CA3084 - RMBS | 12/01/2025       | Paydown           | XXX                             | 8,524         | 8,524     | 8,403       | 8,407                                                 | 0                                                   | 117                                             | 0                                                                      | 117                                        | 0                                                   | 8,524                                                          | 0                                                 | 0                                      | 0                                   | 199                                                                 | 02/01/2049                                |
| 3140QE-S6-0             | FN CA6840 - RMBS | 12/01/2025       | Paydown           | XXX                             | 112,574       | 112,574   | 105,652     | 106,613                                               | 0                                                   | 5,962                                           | 0                                                                      | 5,962                                      | 0                                                   | 112,574                                                        | 0                                                 | 0                                      | 0                                   | 1,270                                                               | 09/01/2035                                |
| 3140QF-5N-5             | FN CA8052 - RMBS | 12/01/2025       | Paydown           | XXX                             | 37,915        | 37,915    | 35,515      | 35,874                                                | 0                                                   | 2,041                                           | 0                                                                      | 2,041                                      | 0                                                   | 37,915                                                         | 0                                                 | 0                                      | 0                                   | 384                                                                 | 12/01/2035                                |
| 3140QK-QX-9             | FN CB0469 - RMBS | 12/01/2025       | Paydown           | XXX                             | 25,401        | 25,401    | 23,492      | 23,726                                                | 0                                                   | 1,676                                           | 0                                                                      | 1,676                                      | 0                                                   | 25,401                                                         | 0                                                 | 0                                      | 0                                   | 350                                                                 | 05/01/2041                                |
| 3140QN-BZ-4             | FN CB2755 - RMBS | 12/01/2025       | Paydown           | XXX                             | 713,114       | 713,114   | 664,422     | 667,316                                               | 0                                                   | 45,798                                          | 0                                                                      | 45,798                                     | 0                                                   | 713,114                                                        | 0                                                 | 0                                      | 0                                   | 11,689                                                              | 02/01/2052                                |
| 3140QN-W9-9             | FN CB3371 - RMBS | 12/01/2025       | Paydown           | XXX                             | 1,257,171     | 1,257,171 | 1,230,212   | 1,231,771                                             | 0                                                   | 25,400                                          | 0                                                                      | 25,400                                     | 0                                                   | 1,257,171                                                      | 0                                                 | 0                                      | 0                                   | 25,895                                                              | 04/01/2052                                |
| 3140QP-2F-3             | FN CB4373 - RMBS | 12/01/2025       | Paydown           | XXX                             | 1,747,110     | 1,747,110 | 1,710,959   | 1,713,071                                             | 0                                                   | 34,039                                          | 0                                                                      | 34,039                                     | 0                                                   | 1,747,110                                                      | 0                                                 | 0                                      | 0                                   | 38,011                                                              | 08/01/2052                                |
| 3140QP-SS-7             | FN CB4128 - RMBS | 12/01/2025       | Paydown           | XXX                             | 177,943       | 177,943   | 172,299     | 172,443                                               | 0                                                   | 5,501                                           | 0                                                                      | 5,501                                      | 0                                                   | 177,943                                                        | 0                                                 | 0                                      | 0                                   | 4,828                                                               | 07/01/2052                                |
| 3140QQ-UK-9             | FN CB5085 - RMBS | 12/01/2025       | Paydown           | XXX                             | 447,605       | 447,605   | 442,780     | 443,064                                               | 0                                                   | 4,542                                           | 0                                                                      | 4,542                                      | 0                                                   | 447,605                                                        | 0                                                 | 0                                      | 0                                   | 11,964                                                              | 11/01/2052                                |
| 3140QS-QA-2             | FN CB6748 - RMBS | 12/01/2025       | Paydown           | XXX                             | 737,430       | 737,430   | 738,121     | 738,043                                               | 0                                                   | (614)                                           | 0                                                                      | (614)                                      | 0                                                   | 737,430                                                        | 0                                                 | 0                                      | 0                                   | 23,446                                                              | 07/01/2053                                |
| 3140QT-QY-8             | FN CB7670 - RMBS | 12/01/2025       | Paydown           | XXX                             | 349,579       | 349,579   | 356,297     | 356,359                                               | 0                                                   | (6,781)                                         | 0                                                                      | (6,781)                                    | 0                                                   | 349,579                                                        | 0                                                 | 0                                      | 0                                   | 12,469                                                              | 12/01/2053                                |
| 3140QV-LD-4             | FN CB9323 - RMBS | 12/01/2025       | Paydown           | XXX                             | 206,912       | 206,912   | 205,797     | 0                                                     | 0                                                   | 1,115                                           | 0                                                                      | 1,115                                      | 0                                                   | 206,912                                                        | 0                                                 | 0                                      | 0                                   | 6,476                                                               | 10/01/2054                                |
| 3140W3-LV-9             | FN FA3039 - RMBS | 12/01/2025       | Paydown           | XXX                             | 13,697        | 13,697    | 13,998      | 0                                                     | 0                                                   | (301)                                           | 0                                                                      | (301)                                      | 0                                                   | 13,697                                                         | 0                                                 | 0                                      | 0                                   | 63                                                                  | 10/01/2055                                |
| 3140X4-TF-3             | FN FM1449 - RMBS | 12/01/2025       | Paydown           | XXX                             | 35,431        | 35,431    | 35,819      | 36,840                                                | 0                                                   | (1,409)                                         | 0                                                                      | (1,409)                                    | 0                                                   | 35,431                                                         | 0                                                 | 0                                      | 0                                   | 654                                                                 | 09/01/2049                                |
| 3140X9-A7-0             | FN FM5429 - RMBS | 12/01/2025       | Paydown           | XXX                             | 45,449        | 45,449    | 42,541      | 42,864                                                | 0                                                   | 2,585                                           | 0                                                                      | 2,585                                      | 0                                                   | 45,449                                                         | 0                                                 | 0                                      | 0                                   | 479                                                                 | 10/01/2035                                |
| 3140X9-V5-1             | FN FM6035 - RMBS | 12/01/2025       | Paydown           | XXX                             | 51,059        | 51,059    | 47,575      | 48,083                                                | 0                                                   | 2,976                                           | 0                                                                      | 2,976                                      | 0                                                   | 51,059                                                         | 0                                                 | 0                                      | 0                                   | 550                                                                 | 02/01/2036                                |
| 3140XD-2J-4             | FN FM9776 - RMBS | 12/01/2025       | Paydown           | XXX                             | 495,091       | 495,091   | 514,586     | 513,616                                               | 0                                                   | (18,525)                                        | 0                                                                      | (18,525)                                   | 0                                                   | 495,091                                                        | 0                                                 | 0                                      | 0                                   | 7,534                                                               | 11/01/2051                                |
| 3140XG-NB-1             | FN FS1285 - RMBS | 12/01/2025       | Paydown           | XXX                             | 63,104        | 63,104    | 61,389      | 61,444                                                | 0                                                   | 1,660                                           | 0                                                                      | 1,660                                      | 0                                                   | 63,104                                                         | 0                                                 | 0                                      | 0                                   | 1,181                                                               | 02/01/2052                                |
| 3140XJ-JT-1             | FN FS2973 - RMBS | 12/01/2025       | Paydown           | XXX                             | 1,139,952     | 1,139,952 | 1,096,670   | 1,098,468                                             | 0                                                   | 41,484                                          | 0                                                                      | 41,484                                     | 0                                                   | 1,139,952                                                      | 0                                                 | 0                                      | 0                                   | 30,758                                                              | 09/01/2052                                |
| 3140XK-NG-1             | FN FS3990 - RMBS | 12/01/2025       | Paydown           | XXX                             | 121,423       | 121,423   | 119,887     | 119,945                                               | 0                                                   | 1,478                                           | 0                                                                      | 1,478                                      | 0                                                   | 121,423                                                        | 0                                                 | 0                                      | 0                                   | 3,113                                                               | 02/01/2053                                |
| 3140XL-VD-7             | FN FS5111 - RMBS | 12/01/2025       | Paydown           | XXX                             | 294,370       | 294,370   | 293,772     | 293,741                                               | 0                                                   | 628                                             | 0                                                                      | 628                                        | 0                                                   | 294,370                                                        | 0                                                 | 0                                      | 0                                   | 9,520                                                               | 07/01/2053                                |
| 3140XM-QX-7             | FN FS5869 - RMBS | 12/01/2025       | Paydown           | XXX                             | 470,916       | 470,916   | 468,304     | 468,296                                               | 0                                                   | 2,620                                           | 0                                                                      | 2,620                                      | 0                                                   | 470,916                                                        | 0                                                 | 0                                      | 0                                   | 12,030                                                              | 04/01/2053                                |
| 31410L-FY-3             | FN 890383 - RMBS | 12/01/2025       | Paydown           | XXX                             | 21,934        | 21,934    | 22,133      | 22,099                                                | 0                                                   | (165)                                           | 0                                                                      | (165)                                      | 0                                                   | 21,934                                                         | 0                                                 | 0                                      | 0                                   | 421                                                                 | 01/01/2042                                |
| 31410L-UV-2             | FN 890796 - RMBS | 12/01/2025       | Paydown           | XXX                             | 46,709        | 46,709    | 45,614      | 45,727                                                | 0                                                   | 982                                             | 0                                                                      | 982                                        | 0                                                   | 46,709                                                         | 0                                                 | 0                                      | 0                                   | 967                                                                 | 12/01/2045                                |
| 31418C-GF-5             | FN MA2897 - RMBS | 12/01/2025       | Paydown           | XXX                             | 40,473        | 40,473    | 39,281      | 39,508                                                | 0                                                   | 964                                             | 0                                                                      | 964                                        | 0                                                   | 40,473                                                         | 0                                                 | 0                                      | 0                                   | 652                                                                 | 02/01/2037                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                                                                                                                             | 2                             | 3                | 4                 | 5                               | 6             | 7          | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|------------------|-------------------|---------------------------------|---------------|------------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                                                                                                                               |                               |                  |                   |                                 |               |            |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                                                                                                                       | Description                   | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 31418C-R8-9                                                                                                                                                                   | FN MA3210 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 26,166        | 26,166     | 25,521      | 25,561                                                | 0                                                   | 604                                             | 0                                                                      | 604                                        | 0                                                   | 26,166                                                         | 0                                                 | 0                                      | 0                                   | 489                                                                 | 12/01/2047                                |
| 31418C-U7-7                                                                                                                                                                   | FN MA3305 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 9,625         | 9,625      | 9,376       | 9,389                                                 | 0                                                   | 236                                             | 0                                                                      | 236                                        | 0                                                   | 9,625                                                          | 0                                                 | 0                                      | 0                                   | 180                                                                 | 03/01/2048                                |
| 31418C-YM-0                                                                                                                                                                   | FN MA3415 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 13,812        | 13,812     | 13,761      | 13,761                                                | 0                                                   | 51                                              | 0                                                                      | 51                                         | 0                                                   | 13,812                                                         | 0                                                 | 0                                      | 0                                   | 320                                                                 | 07/01/2048                                |
| 31418C-Z9-8                                                                                                                                                                   | FN MA3467 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 11,613        | 11,613     | 11,570      | 11,570                                                | 0                                                   | 43                                              | 0                                                                      | 43                                         | 0                                                   | 11,613                                                         | 0                                                 | 0                                      | 0                                   | 251                                                                 | 09/01/2048                                |
| 31418D-6L-1                                                                                                                                                                   | FN MA4474 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 17,206        | 17,206     | 15,317      | 15,531                                                | 0                                                   | 1,675                                           | 0                                                                      | 1,675                                      | 0                                                   | 17,206                                                         | 0                                                 | 0                                      | 0                                   | 188                                                                 | 11/01/2041                                |
| 31418D-HD-7                                                                                                                                                                   | FN MA3827 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 111,730       | 111,730    | 112,681     | 113,072                                               | 0                                                   | (1,342)                                         | 0                                                                      | (1,342)                                    | 0                                                   | 111,730                                                        | 0                                                 | 0                                      | 0                                   | 1,508                                                               | 11/01/2034                                |
| 31418D-KJ-0                                                                                                                                                                   | FN MA3896 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 13,603        | 13,603     | 13,033      | 13,115                                                | 0                                                   | 488                                             | 0                                                                      | 488                                        | 0                                                   | 13,603                                                         | 0                                                 | 0                                      | 0                                   | 181                                                                 | 01/01/2035                                |
| 31418D-LL-4                                                                                                                                                                   | FN MA3930 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 197,170       | 197,170    | 188,910     | 190,108                                               | 0                                                   | 7,062                                           | 0                                                                      | 7,062                                      | 0                                                   | 197,170                                                        | 0                                                 | 0                                      | 0                                   | 2,624                                                               | 02/01/2035                                |
| 31418D-MD-1                                                                                                                                                                   | FN MA3955 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 193,054       | 193,054    | 184,848     | 186,134                                               | 0                                                   | 6,920                                           | 0                                                                      | 6,920                                      | 0                                                   | 193,054                                                        | 0                                                 | 0                                      | 0                                   | 2,623                                                               | 03/01/2035                                |
| 31418D-RW-4                                                                                                                                                                   | FN MA4100 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 80,869        | 80,869     | 70,841      | 71,673                                                | 0                                                   | 9,196                                           | 0                                                                      | 9,196                                      | 0                                                   | 80,869                                                         | 0                                                 | 0                                      | 0                                   | 904                                                                 | 08/01/2050                                |
| 31418D-Y7-1                                                                                                                                                                   | FN MA4333 - RMBS              | 12/01/2025       | Paydown           | XXX                             | 15,368        | 15,368     | 13,657      | 13,878                                                | 0                                                   | 1,490                                           | 0                                                                      | 1,490                                      | 0                                                   | 15,368                                                         | 0                                                 | 0                                      | 0                                   | 171                                                                 | 05/01/2041                                |
| 1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC) |                               |                  |                   | XXX                             | 20,685,949    | 20,685,948 | 20,138,491  | 17,904,888                                            | 0                                                   | 497,770                                         | 0                                                                      | 497,770                                    | 0                                                   | 20,685,949                                                     | 0                                                 | 0                                      | 0                                   | 459,162                                                             | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                                          |                               |                  |                   |                                 |               |            |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 03464B-AA-6                                                                                                                                                                   | AOMT 2022-1 A1 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 126,409       | 126,409    | 120,814     | 123,255                                               | 0                                                   | 3,154                                           | 0                                                                      | 3,154                                      | 0                                                   | 126,409                                                        | 0                                                 | 0                                      | 0                                   | 2,090                                                               | 12/25/2066                                |
| 03464T-AA-7                                                                                                                                                                   | AOMT 2022-3 A1 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 252,882       | 252,882    | 245,995     | 250,184                                               | 0                                                   | 2,698                                           | 0                                                                      | 2,698                                      | 0                                                   | 252,882                                                        | 0                                                 | 0                                      | 0                                   | 5,823                                                               | 01/25/2067                                |
| 03465Y-AB-3                                                                                                                                                                   | AOMT 245 A2 - RMBS            | 12/01/2025       | Paydown           | XXX                             | 230,521       | 230,521    | 227,325     | 0                                                     | 0                                                   | 3,197                                           | 0                                                                      | 3,197                                      | 0                                                   | 230,521                                                        | 0                                                 | 0                                      | 0                                   | 4,345                                                               | 07/25/2068                                |
| 03466U-AA-2                                                                                                                                                                   | AOMT 258 A1 - RMBS            | 12/01/2025       | Paydown           | XXX                             | 58,861        | 58,861     | 58,860      | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 58,861                                                         | 0                                                 | 0                                      | 0                                   | 966                                                                 | 07/25/2070                                |
| 03466U-AC-8                                                                                                                                                                   | AOMT 258 A3 - RMBS            | 12/01/2025       | Paydown           | XXX                             | 264,876       | 264,876    | 264,875     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 264,876                                                        | 0                                                 | 0                                      | 0                                   | 4,592                                                               | 07/25/2070                                |
| 07336L-AB-9                                                                                                                                                                   | BVINV 2021-INV2 A2 - CMO/RMBS | 12/01/2025       | Paydown           | XXX                             | 76,954        | 76,954     | 64,329      | 65,155                                                | 0                                                   | 11,800                                          | 0                                                                      | 11,800                                     | 0                                                   | 76,954                                                         | 0                                                 | 0                                      | 0                                   | 1,081                                                               | 06/26/2051                                |
| 07336N-AA-7                                                                                                                                                                   | BVINV 2022-INV2 A1 - RMBS     | 12/01/2025       | Paydown           | XXX                             | 284,905       | 284,905    | 271,416     | 272,422                                               | 0                                                   | 12,483                                          | 0                                                                      | 12,483                                     | 0                                                   | 284,905                                                        | 0                                                 | 0                                      | 0                                   | 4,604                                                               | 12/26/2051                                |
| 10569P-AA-4                                                                                                                                                                   | BRAVO 25CES1 A1A - RMBS       | 07/01/2025       | Paydown           | XXX                             | 102,736       | 102,736    | 102,735     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 102,736                                                        | 0                                                 | 0                                      | 0                                   | 1,244                                                               | 02/25/2055                                |
| 10569R-AD-4                                                                                                                                                                   | BRAVO 25NQM5 A2 - RMBS        | 12/01/2025       | Paydown           | XXX                             | 511,560       | 511,560    | 511,560     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 511,560                                                        | 0                                                 | 0                                      | 0                                   | 10,430                                                              | 02/25/2065                                |
| 10570Q-AE-1                                                                                                                                                                   | BRAVO 2025-NQM4 A1 - RMBS     | 12/01/2025       | Paydown           | XXX                             | 445,703       | 445,703    | 445,699     | 0                                                     | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 445,703                                                        | 0                                                 | 0                                      | 0                                   | 8,659                                                               | 02/25/2065                                |
| 10571J-AE-6                                                                                                                                                                   | BRAVO 25NQM8 A3 - RMBS        | 12/01/2025       | Paydown           | XXX                             | 262,252       | 262,252    | 262,248     | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 262,252                                                        | 0                                                 | 0                                      | 0                                   | 3,148                                                               | 06/25/2065                                |
| 16160B-AW-7                                                                                                                                                                   | CHASE 2510 A9B - RMBS         | 12/01/2025       | Paydown           | XXX                             | 201,525       | 201,525    | 202,847     | 0                                                     | 0                                                   | (1,323)                                         | 0                                                                      | (1,323)                                    | 0                                                   | 201,525                                                        | 0                                                 | 0                                      | 0                                   | 1,763                                                               | 07/25/2056                                |
| 16160T-AA-6                                                                                                                                                                   | CHASE 2025-1 A2 - RMBS        | 12/01/2025       | Paydown           | XXX                             | 172,645       | 172,645    | 172,618     | 0                                                     | 0                                                   | 27                                              | 0                                                                      | 27                                         | 0                                                   | 172,645                                                        | 0                                                 | 0                                      | 0                                   | 5,468                                                               | 11/26/2055                                |
| 16160U-AE-5                                                                                                                                                                   | CHASE 259 A4A - RMBS          | 12/01/2025       | Paydown           | XXX                             | 707,166       | 707,166    | 710,283     | 0                                                     | 0                                                   | (3,117)                                         | 0                                                                      | (3,117)                                    | 0                                                   | 707,166                                                        | 0                                                 | 0                                      | 0                                   | 8,945                                                               | 06/25/2056                                |
| 161919-AA-3                                                                                                                                                                   | CHASE 2024-11 A2 - RMBS       | 12/01/2025       | Paydown           | XXX                             | 197,221       | 197,221    | 197,776     | 197,772                                               | 0                                                   | (551)                                           | 0                                                                      | (551)                                      | 0                                                   | 197,221                                                        | 0                                                 | 0                                      | 0                                   | 7,018                                                               | 11/25/2055                                |
| 17290F-BA-6                                                                                                                                                                   | CMLTI 22INV1 A3B - CMO/RMBS   | 12/01/2025       | Paydown           | XXX                             | 254,462       | 254,462    | 223,698     | 225,842                                               | 0                                                   | 28,620                                          | 0                                                                      | 28,620                                     | 0                                                   | 254,462                                                        | 0                                                 | 0                                      | 0                                   | 4,447                                                               | 11/27/2051                                |
| 17332G-AB-3                                                                                                                                                                   | CMLTI 25INV1 A2 - RMBS        | 12/01/2025       | Paydown           | XXX                             | 319,962       | 319,962    | 321,462     | 0                                                     | 0                                                   | (1,500)                                         | 0                                                                      | (1,500)                                    | 0                                                   | 319,962                                                        | 0                                                 | 0                                      | 0                                   | 10,983                                                              | 01/25/2055                                |
| 19685E-AA-9                                                                                                                                                                   | COLT 2022-2 A1 - CMO/RMBS     | 12/01/2025       | Paydown           | XXX                             | 183,782       | 183,782    | 173,874     | 174,110                                               | 0                                                   | 9,672                                           | 0                                                                      | 9,672                                      | 0                                                   | 183,782                                                        | 0                                                 | 0                                      | 0                                   | 3,038                                                               | 02/25/2067                                |
| 22758T-AD-6                                                                                                                                                                   | CROSS 25H6 A2 - RMBS          | 12/01/2025       | Paydown           | XXX                             | 426,407       | 426,407    | 426,405     | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 426,407                                                        | 0                                                 | 0                                      | 0                                   | 6,744                                                               | 07/25/2070                                |
| 22758T-AE-4                                                                                                                                                                   | CROSS 25H6 A3 - RMBS          | 12/01/2025       | Paydown           | XXX                             | 112,210       | 112,210    | 112,208     | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 112,210                                                        | 0                                                 | 0                                      | 0                                   | 1,807                                                               | 07/25/2070                                |
| 22790A-AD-7                                                                                                                                                                   | CROSS 2025-H4 A2 - RMBS       | 12/01/2025       | Paydown           | XXX                             | 522,779       | 522,779    | 522,772     | 0                                                     | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 522,779                                                        | 0                                                 | 0                                      | 0                                   | 11,874                                                              | 06/25/2070                                |
| 26847N-AB-7                                                                                                                                                                   | EFMT 25INV3 A2 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 237,373       | 237,373    | 237,368     | 0                                                     | 0                                                   | 5                                               | 0                                                                      | 5                                          | 0                                                   | 237,373                                                        | 0                                                 | 0                                      | 0                                   | 3,531                                                               | 07/25/2070                                |
| 26847N-AC-5                                                                                                                                                                   | EFMT 25INV3 A3 - RMBS         | 12/01/2025       | Paydown           | XXX                             | 46,096        | 46,096     | 46,096      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 46,096                                                         | 0                                                 | 0                                      | 0                                   | 698                                                                 | 07/25/2070                                |
| 28225G-AA-2                                                                                                                                                                   | EFMT 25CES2 A1A - RMBS        | 07/01/2025       | Paydown           | XXX                             | 88,882        | 88,882     | 88,880      | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 88,882                                                         | 0                                                 | 0                                      | 0                                   | 1,123                                                               | 02/25/2060                                |
| 31574X-AA-6                                                                                                                                                                   | EFMT 2021-1 A1 - CMO/RMBS     | 12/01/2025       | Paydown           | XXX                             | 31,177        | 31,177     | 27,896      | 27,703                                                | 0                                                   | 3,474                                           | 0                                                                      | 3,474                                      | 0                                                   | 31,177                                                         | 0                                                 | 0                                      | 0                                   | 119                                                                 | 02/25/2066                                |
| 33852E-AB-5                                                                                                                                                                   | FSMT 2021-2 A2 - CMO/RMBS     | 12/01/2025       | Paydown           | XXX                             | 48,001        | 48,001     | 41,590      | 42,290                                                | 0                                                   | 5,711                                           | 0                                                                      | 5,711                                      | 0                                                   | 48,001                                                         | 0                                                 | 0                                      | 0                                   | 623                                                                 | 04/25/2051                                |

Annual Statement for the Year 2025 of the James River Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                       | 2                                        | 3                | 4                 | 5                               | 6             | 7         | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|-------------------------|------------------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                          |                  |                   |                                 |               |           |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                              | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 33852F-AE-6             | FSMT 2021-4 A5 - CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 155,520       | 155,520   | 140,871     | 143,146                                               | 0                                                   | 12,374                                          | 0                                                                      | 12,374                                     | 0                                                   | 155,520                                                        | 0                                                 | 0                                      | 0                                   | 2,125                                                               | 06/26/2051                                |
| 33853H-AB-7             | FSMT 2021-13INV A2 - CMO/RMBS            | 12/01/2025       | Paydown           | XXX                             | 99,394        | 99,394    | 87,970      | 89,070                                                | 0                                                   | 10,324                                          | 0                                                                      | 10,324                                     | 0                                                   | 99,394                                                         | 0                                                 | 0                                      | 0                                   | 1,616                                                               | 12/25/2051                                |
| 36267B-AB-3             | GSMBS 22GR2 A2 - CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 300,585       | 300,585   | 249,204     | 249,948                                               | 0                                                   | 50,637                                          | 0                                                                      | 50,637                                     | 0                                                   | 300,585                                                        | 0                                                 | 0                                      | 0                                   | 4,789                                                               | 08/26/2052                                |
| 43762D-AC-3             | HOMES 25AFC4 A1 - RMBS                   | 12/01/2025       | Paydown           | XXX                             | 30,015        | 30,015    | 30,015      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 30,015                                                         | 0                                                 | 0                                      | 0                                   | 129                                                                 | 11/25/2060                                |
| 43762D-AE-9             | HOMES 25AFC4 A3 - RMBS                   | 12/01/2025       | Paydown           | XXX                             | 21,829        | 21,829    | 21,829      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 21,829                                                         | 0                                                 | 0                                      | 0                                   | 98                                                                  | 11/25/2060                                |
| 55283Q-AA-2             | MFRA 2021-RPL1 A1 - CMO/RMBS             | 12/01/2025       | Paydown           | XXX                             | 214,768       | 214,768   | 197,322     | 202,435                                               | 0                                                   | 12,333                                          | 0                                                                      | 12,333                                     | 0                                                   | 214,768                                                        | 0                                                 | 0                                      | 0                                   | 1,276                                                               | 07/25/2060                                |
| 57586N-2N-0             | MASSACHUSETTS HOUSING FINANCE AGENCY     | 06/01/2025       | Maturity @ 100.00 | XXX                             | 325,000       | 325,000   | 319,036     | 324,062                                               | 0                                                   | 938                                             | 0                                                                      | 938                                        | 0                                                   | 325,000                                                        | 0                                                 | 0                                      | 0                                   | 6,081                                                               | 06/01/2025                                |
| 60416S-6S-4             | MINNESOTA HOUSING FINANCE AGENCY         | 12/01/2025       | Call @ 100.00     | XXX                             | 65,000        | 65,000    | 63,670      | 63,740                                                | 0                                                   | 14                                              | 0                                                                      | 14                                         | 0                                                   | 63,755                                                         | 0                                                 | 1,245                                  | 1,245                               | 1,800                                                               | 07/01/2050                                |
| 64469D-H8-7             | NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM | 07/01/2025       | Call @ 100.00     | XXX                             | 25,000        | 25,000    | 18,665      | 19,257                                                | 0                                                   | 123                                             | 0                                                                      | 123                                        | 0                                                   | 19,380                                                         | 0                                                 | 5,620                                  | 5,620                               | 345                                                                 | 07/01/2041                                |
| 64830M-AG-8             | NRZT 195 A1B - CMO/RMBS                  | 12/01/2025       | Paydown           | XXX                             | 60,981        | 60,980    | 58,864      | 59,362                                                | 0                                                   | 1,619                                           | 0                                                                      | 1,619                                      | 0                                                   | 60,981                                                         | 0                                                 | 0                                      | 0                                   | 1,160                                                               | 08/25/2059                                |
| 64831G-AB-1             | NRZT 21INV2 A2 - CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 111,483       | 111,483   | 97,785      | 98,684                                                | 0                                                   | 12,799                                          | 0                                                                      | 12,799                                     | 0                                                   | 111,483                                                        | 0                                                 | 0                                      | 0                                   | 1,546                                                               | 09/25/2051                                |
| 64832C-AD-5             | NRZT 2025-NQM3 A2 - RMBS                 | 12/01/2025       | Paydown           | XXX                             | 181,420       | 181,420   | 181,419     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 181,420                                                        | 0                                                 | 0                                      | 0                                   | 3,697                                                               | 05/26/2065                                |
| 67118H-AC-4             | OBX 24NQM2 A2 - RMBS                     | 12/01/2025       | Paydown           | XXX                             | 303,474       | 303,474   | 305,169     | 0                                                     | 0                                                   | (1,695)                                         | 0                                                                      | (1,695)                                    | 0                                                   | 303,474                                                        | 0                                                 | 0                                      | 0                                   | 6,460                                                               | 12/26/2063                                |
| 67121L-AB-2             | OBX 25NQ10 A2 - RMBS                     | 12/01/2025       | Paydown           | XXX                             | 347,302       | 347,302   | 347,298     | 0                                                     | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 347,302                                                        | 0                                                 | 0                                      | 0                                   | 8,787                                                               | 05/26/2065                                |
| 67121U-AC-0             | OBX 25NQ13 A3 - RMBS                     | 12/01/2025       | Paydown           | XXX                             | 983,711       | 983,711   | 983,697     | 0                                                     | 0                                                   | 14                                              | 0                                                                      | 14                                         | 0                                                   | 983,711                                                        | 0                                                 | 0                                      | 0                                   | 15,581                                                              | 05/26/2065                                |
| 67122C-AG-0             | OBX 25NQ15 A3 - RMBS                     | 12/01/2025       | Paydown           | XXX                             | 298,811       | 298,811   | 298,809     | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 298,811                                                        | 0                                                 | 0                                      | 0                                   | 3,806                                                               | 07/27/2065                                |
| 67448W-AP-3             | OBX 2020-EXP3 A8 - CMO/RMBS              | 12/01/2025       | Paydown           | XXX                             | 74,361        | 74,361    | 70,184      | 70,395                                                | 0                                                   | 3,967                                           | 0                                                                      | 3,967                                      | 0                                                   | 74,361                                                         | 0                                                 | 0                                      | 0                                   | 982                                                                 | 06/25/2060                                |
| 67449B-AB-9             | OBX 2025-NQM11 A2 - RMBS                 | 12/01/2025       | Paydown           | XXX                             | 105,370       | 105,370   | 105,368     | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 105,370                                                        | 0                                                 | 0                                      | 0                                   | 2,152                                                               | 05/26/2065                                |
| 67647A-AU-9             | OCMT 221 A19 - CMO/RMBS                  | 12/01/2025       | Paydown           | XXX                             | 64,789        | 64,789    | 59,894      | 0                                                     | 0                                                   | 4,895                                           | 0                                                                      | 4,895                                      | 0                                                   | 64,789                                                         | 0                                                 | 0                                      | 0                                   | 1,464                                                               | 11/25/2052                                |
| 67647L-AU-5             | OCMT 2021-1 A19 - CMO/RMBS               | 12/01/2025       | Paydown           | XXX                             | 60,897        | 60,897    | 52,390      | 53,283                                                | 0                                                   | 7,614                                           | 0                                                                      | 7,614                                      | 0                                                   | 60,897                                                         | 0                                                 | 0                                      | 0                                   | 780                                                                 | 05/25/2051                                |
| 67648B-AA-0             | BVINV 22INV1 A1 - CMO/RMBS               | 12/01/2025       | Paydown           | XXX                             | 80,729        | 80,729    | 72,268      | 72,131                                                | 0                                                   | 8,598                                           | 0                                                                      | 8,598                                      | 0                                                   | 80,729                                                         | 0                                                 | 0                                      | 0                                   | 1,406                                                               | 12/26/2051                                |
| 69382C-AB-2             | PMTLT 2025-INV3 A2 - RMBS                | 12/01/2025       | Paydown           | XXX                             | 248,376       | 248,376   | 249,734     | 0                                                     | 0                                                   | (1,358)                                         | 0                                                                      | (1,358)                                    | 0                                                   | 248,376                                                        | 0                                                 | 0                                      | 0                                   | 6,722                                                               | 03/27/2056                                |
| 69392U-BE-3             | PMTLT 25INV9 A29 - RMBS                  | 12/01/2025       | Paydown           | XXX                             | 337,572       | 337,572   | 343,268     | 0                                                     | 0                                                   | (5,696)                                         | 0                                                                      | (5,696)                                    | 0                                                   | 337,572                                                        | 0                                                 | 0                                      | 0                                   | 2,886                                                               | 09/25/2056                                |
| 729907-AB-1             | PMTLT 25INV5 A2 - RMBS                   | 12/01/2025       | Paydown           | XXX                             | 149,377       | 149,377   | 149,914     | 0                                                     | 0                                                   | (537)                                           | 0                                                                      | (537)                                      | 0                                                   | 149,377                                                        | 0                                                 | 0                                      | 0                                   | 3,436                                                               | 05/25/2056                                |
| 73015C-AA-1             | PMTLT 24INV2 A1 - RMBS                   | 12/01/2025       | Paydown           | XXX                             | 239,834       | 239,834   | 241,070     | 241,074                                               | 0                                                   | (1,240)                                         | 0                                                                      | (1,240)                                    | 0                                                   | 239,834                                                        | 0                                                 | 0                                      | 0                                   | 8,627                                                               | 12/25/2059                                |
| 73015F-AA-4             | PMTLT 25INV7 A1 - RMBS                   | 12/01/2025       | Paydown           | XXX                             | 176,483       | 176,483   | 177,834     | 0                                                     | 0                                                   | (1,351)                                         | 0                                                                      | (1,351)                                    | 0                                                   | 176,483                                                        | 0                                                 | 0                                      | 0                                   | 3,049                                                               | 06/26/2056                                |
| 74938Q-AA-2             | RCKT 24INV1 A1 - RMBS                    | 12/01/2025       | Paydown           | XXX                             | 171,976       | 171,976   | 175,335     | 175,164                                               | 0                                                   | (3,188)                                         | 0                                                                      | (3,188)                                    | 0                                                   | 171,976                                                        | 0                                                 | 0                                      | 0                                   | 6,568                                                               | 06/25/2054                                |
| 749971-AZ-0             | RMCT 25J1 A16 - RMBS                     | 12/01/2025       | Paydown           | XXX                             | 238,885       | 238,885   | 236,536     | 0                                                     | 0                                                   | 2,348                                           | 0                                                                      | 2,348                                      | 0                                                   | 238,885                                                        | 0                                                 | 0                                      | 0                                   | 7,468                                                               | 07/26/2055                                |
| 75023X-AX-0             | RMCT 2025-J2 A15 - RMBS                  | 12/01/2025       | Paydown           | XXX                             | 162,608       | 162,608   | 162,760     | 0                                                     | 0                                                   | (152)                                           | 0                                                                      | (152)                                      | 0                                                   | 162,608                                                        | 0                                                 | 0                                      | 0                                   | 2,466                                                               | 11/26/2055                                |
| 75408T-AA-4             | RATE 24J4 A1 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 249,287       | 249,287   | 248,469     | 248,472                                               | 0                                                   | 814                                             | 0                                                                      | 814                                        | 0                                                   | 249,287                                                        | 0                                                 | 0                                      | 0                                   | 10,485                                                              | 12/25/2054                                |
| 75408T-AU-0             | RATE 24J4 A19 - RMBS                     | 12/01/2025       | Paydown           | XXX                             | 199,429       | 199,429   | 197,778     | 197,785                                               | 0                                                   | 1,644                                           | 0                                                                      | 1,644                                      | 0                                                   | 199,429                                                        | 0                                                 | 0                                      | 0                                   | 8,388                                                               | 12/25/2054                                |
| 75410C-AA-7             | RATE 25J1 A1 - RMBS                      | 12/25/2025       | Paydown           | XXX                             | 542,272       | 542,272   | 543,628     | 0                                                     | 0                                                   | (1,356)                                         | 0                                                                      | (1,356)                                    | 0                                                   | 542,272                                                        | 0                                                 | 0                                      | 0                                   | 18,756                                                              | 03/25/2055                                |
| 76221T-ML-0             | RHODE ISLAND HSG & MTG FIN CORP REV      | 10/01/2025       | Call @ 100.00     | XXX                             | 140,000       | 140,000   | 152,991     | 146,994                                               | 0                                                   | (671)                                           | 0                                                                      | (671)                                      | 0                                                   | 146,323                                                        | 0                                                 | (6,323)                                | (6,323)                             | 3,588                                                               | 10/01/2050                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                                                                                                 | 2                                           | 3                | 4                 | 5                               | 6             | 7          | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------|------------------|-------------------|---------------------------------|---------------|------------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                                                                                                   |                                             |                  |                   |                                 |               |            |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                                                                                           | Description                                 | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 816939-AB-8                                                                                                                                       | SEMT 2024-INV1 A2 - RMBS                    | 12/01/2025       | Paydown           | XXX                             | 282,709       | 282,709    | 282,224     | 282,227                                               | 0                                                   | 482                                             | 0                                                                      | 482                                        | 0                                                   | 282,709                                                        | 0                                                 | 0                                      | 0                                   | 10,711                                                              | 10/26/2054                                |
| 817370-AB-5                                                                                                                                       | SEMT 2025-3 A2 - RMBS                       | 12/01/2025       | Paydown           | XXX                             | 251,547       | 251,547    | 249,149     | 0                                                     | 0                                                   | 2,398                                           | 0                                                                      | 2,398                                      | 0                                                   | 251,547                                                        | 0                                                 | 0                                      | 0                                   | 6,722                                                               | 04/26/2055                                |
| 817370-AV-1                                                                                                                                       | SEMT 2025-3 A20 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 251,547       | 251,547    | 247,891     | 0                                                     | 0                                                   | 3,655                                           | 0                                                                      | 3,655                                      | 0                                                   | 251,547                                                        | 0                                                 | 0                                      | 0                                   | 6,722                                                               | 04/26/2055                                |
| 81744K-AA-4                                                                                                                                       | SEMT 2023-2 A1 -<br>CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 421,059       | 421,059    | 401,124     | 401,631                                               | 0                                                   | 19,428                                          | 0                                                                      | 19,428                                     | 0                                                   | 421,059                                                        | 0                                                 | 0                                      | 0                                   | 11,765                                                              | 03/25/2053                                |
| 81747C-AA-9                                                                                                                                       | SEMT 2019-CH2 A1 -<br>CMO/RMBS              | 11/26/2025       | Paydown           | XXX                             | 4,601         | 4,601      | 4,595       | 4,590                                                 | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 4,601                                                          | 0                                                 | 0                                      | 0                                   | 112                                                                 | 08/25/2049                                |
| 81748C-AA-8                                                                                                                                       | SEMT 2021-9 A1 -<br>CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 163,857       | 163,857    | 143,454     | 145,270                                               | 0                                                   | 18,587                                          | 0                                                                      | 18,587                                     | 0                                                   | 163,857                                                        | 0                                                 | 0                                      | 0                                   | 2,359                                                               | 01/25/2052                                |
| 81749B-AA-9                                                                                                                                       | SEMT 2023-1 A1 -<br>CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 131,175       | 131,175    | 129,781     | 129,833                                               | 0                                                   | 1,342                                           | 0                                                                      | 1,342                                      | 0                                                   | 131,175                                                        | 0                                                 | 0                                      | 0                                   | 3,676                                                               | 01/27/2053                                |
| 81749M-AA-5                                                                                                                                       | SEMT 2025-4 A1 - RMBS                       | 12/01/2025       | Paydown           | XXX                             | 271,972       | 271,972    | 272,737     | 0                                                     | 0                                                   | (765)                                           | 0                                                                      | (765)                                      | 0                                                   | 271,972                                                        | 0                                                 | 0                                      | 0                                   | 7,204                                                               | 04/26/2055                                |
| 81749T-AD-4                                                                                                                                       | SEMT 2025-S1 A4 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 558,149       | 558,149    | 483,443     | 0                                                     | 0                                                   | 74,706                                          | 0                                                                      | 74,706                                     | 0                                                   | 558,149                                                        | 0                                                 | 0                                      | 0                                   | 4,382                                                               | 10/26/2054                                |
| 88275F-PA-1                                                                                                                                       | TEXAS ST DEPT HSG &<br>CMNTY AFFAIRS SINGLE | 12/01/2025       | Paydown           | XXX                             | 43,415        | 43,415     | 38,197      | 38,502                                                | 0                                                   | 4,913                                           | 0                                                                      | 4,913                                      | 0                                                   | 43,415                                                         | 0                                                 | 0                                      | 0                                   | 781                                                                 | 09/01/2047                                |
| 89175M-AA-1                                                                                                                                       | TPMT 2018-3 A1 - RMBS                       | 12/01/2025       | Paydown           | XXX                             | 81,775        | 81,775     | 79,857      | 80,757                                                | 0                                                   | 1,018                                           | 0                                                                      | 1,018                                      | 0                                                   | 81,775                                                         | 0                                                 | 0                                      | 0                                   | 1,655                                                               | 05/28/2058                                |
| 89178B-AA-2                                                                                                                                       | TPMT 2019-4 A1 -<br>CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 114,752       | 114,752    | 110,679     | 112,365                                               | 0                                                   | 2,387                                           | 0                                                                      | 2,387                                      | 0                                                   | 114,752                                                        | 0                                                 | 0                                      | 0                                   | 1,812                                                               | 10/27/2059                                |
| 89180D-AA-4                                                                                                                                       | TPHT 21HE1 A1 -<br>CMO/RMBS                 | 03/25/2025       | Paydown           | XXX                             | 106,228       | 106,228    | 101,275     | 104,971                                               | 0                                                   | 1,257                                           | 0                                                                      | 1,257                                      | 0                                                   | 106,228                                                        | 0                                                 | 0                                      | 0                                   | 224                                                                 | 02/25/2063                                |
| 924928-AB-0                                                                                                                                       | VERUS 2025-3 A2 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 131,345       | 131,345    | 131,345     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 131,345                                                        | 0                                                 | 0                                      | 0                                   | 3,313                                                               | 05/27/2070                                |
| 924930-AG-5                                                                                                                                       | VERUS 258 A3 - RMBS                         | 12/01/2025       | Paydown           | XXX                             | 227,858       | 227,858    | 227,855     | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 227,858                                                        | 0                                                 | 0                                      | 0                                   | 1,957                                                               | 09/25/2070                                |
| 924931-AG-3                                                                                                                                       | VERUS 2025-7 A3 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 240,531       | 240,531    | 240,531     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 240,531                                                        | 0                                                 | 0                                      | 0                                   | 2,846                                                               | 08/25/2070                                |
| 92539T-AB-9                                                                                                                                       | VERUS 2023-4 A2 -<br>CMO/RMBS               | 12/01/2025       | Paydown           | XXX                             | 303,536       | 303,536    | 303,534     | 304,138                                               | 0                                                   | (602)                                           | 0                                                                      | (602)                                      | 0                                                   | 303,536                                                        | 0                                                 | 0                                      | 0                                   | 9,499                                                               | 05/25/2068                                |
| 92540U-AD-9                                                                                                                                       | VERUS 2025-4 A2 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 154,921       | 154,921    | 154,919     | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 154,921                                                        | 0                                                 | 0                                      | 0                                   | 3,375                                                               | 05/27/2070                                |
| 92540X-AB-7                                                                                                                                       | VERUS 2025-5 A2 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 116,016       | 116,016    | 116,015     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 116,016                                                        | 0                                                 | 0                                      | 0                                   | 2,074                                                               | 06/25/2070                                |
| 92540Y-AB-5                                                                                                                                       | VERUS 2025-6 A2 - RMBS                      | 12/01/2025       | Paydown           | XXX                             | 294,096       | 294,096    | 294,091     | 0                                                     | 0                                                   | 5                                               | 0                                                                      | 5                                          | 0                                                   | 294,096                                                        | 0                                                 | 0                                      | 0                                   | 4,828                                                               | 07/25/2070                                |
| 95002Q-AE-0                                                                                                                                       | WFMB 2020-2 A5 -<br>CMO/RMBS                | 12/01/2025       | Paydown           | XXX                             | 314,438       | 314,438    | 294,237     | 297,117                                               | 0                                                   | 17,321                                          | 0                                                                      | 17,321                                     | 0                                                   | 314,438                                                        | 0                                                 | 0                                      | 0                                   | 4,864                                                               | 02/25/2050                                |
| 95003A-AC-8                                                                                                                                       | WFMB 211 A3 -<br>CMO/RMBS                   | 12/01/2025       | Paydown           | XXX                             | 94,481        | 94,481     | 82,028      | 83,754                                                | 0                                                   | 10,726                                          | 0                                                                      | 10,726                                     | 0                                                   | 94,481                                                         | 0                                                 | 0                                      | 0                                   | 1,373                                                               | 12/26/2050                                |
| 1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) |                                             |                  |                   | XXX                             | 17,493,892    | 17,493,891 | 17,111,635  | 5,818,893                                             | 0                                                   | 345,064                                         | 0                                                                      | 345,064                                    | 0                                                   | 17,493,350                                                     | 0                                                 | 543                                    | 543                                 | 355,936                                                             | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)               |                                             |                  |                   |                                 |               |            |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 03880X-AA-4                                                                                                                                       | ARCLO 2022-FL1 A - CMBS                     | 12/15/2025       | Paydown           | XXX                             | 1,433,437     | 1,433,437  | 1,433,437   | 1,433,437                                             | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,433,437                                                      | 0                                                 | 0                                      | 0                                   | 48,755                                                              | 01/15/2037                                |
| 055983-AA-8                                                                                                                                       | BSPRT 2022-FL8 A - CMBS                     | 12/15/2025       | Paydown           | XXX                             | 3,709,375     | 3,709,375  | 3,662,348   | 3,704,628                                             | 0                                                   | 4,747                                           | 0                                                                      | 4,747                                      | 0                                                   | 3,709,375                                                      | 0                                                 | 0                                      | 0                                   | 90,403                                                              | 02/17/2037                                |
| 12593P-AW-2                                                                                                                                       | COMM 2015-CCRE25 A4 -<br>CMBS               | 07/11/2025       | Paydown           | XXX                             | 1,500,000     | 1,500,000  | 1,471,575   | 1,493,306                                             | 0                                                   | 6,694                                           | 0                                                                      | 6,694                                      | 0                                                   | 1,500,000                                                      | 0                                                 | 0                                      | 0                                   | 28,087                                                              | 08/12/2048                                |
| 126438-AA-8                                                                                                                                       | CSMC 2020-NET A - CMBS                      | 06/17/2025       | Paydown           | XXX                             | 1,690,203     | 1,690,203  | 1,606,961   | 1,664,584                                             | 0                                                   | 25,619                                          | 0                                                                      | 25,619                                     | 0                                                   | 1,690,203                                                      | 0                                                 | 0                                      | 0                                   | 15,537                                                              | 08/17/2037                                |
| 21873E-AA-7                                                                                                                                       | CAFL 2022-1 A - CMBS                        | 12/01/2025       | Paydown           | XXX                             | 794,815       | 794,815    | 794,780     | 794,063                                               | 0                                                   | 751                                             | 0                                                                      | 751                                        | 0                                                   | 794,815                                                        | 0                                                 | 0                                      | 0                                   | 32,097                                                              | 06/17/2055                                |
| 33767J-AC-6                                                                                                                                       | FKH 2020-SFR2 B - CMBS                      | 11/19/2025       | Paydown           | XXX                             | 2,500,000     | 2,500,000  | 2,299,875   | 2,441,583                                             | 0                                                   | 58,417                                          | 0                                                                      | 58,417                                     | 0                                                   | 2,500,000                                                      | 0                                                 | 0                                      | 0                                   | 35,910                                                              | 10/19/2037                                |
| 33767M-AA-3                                                                                                                                       | FKH 2020-SFR1 A - CMBS                      | 09/18/2025       | Paydown           | XXX                             | 3,327,112     | 3,327,112  | 3,086,795   | 3,265,922                                             | 0                                                   | 61,190                                          | 0                                                                      | 61,190                                     | 0                                                   | 3,327,112                                                      | 0                                                 | 0                                      | 0                                   | 33,247                                                              | 08/19/2037                                |
| 33767M-AC-9                                                                                                                                       | FKH 2020-SFR1 B - CMBS                      | 09/18/2025       | Paydown           | XXX                             | 2,200,000     | 2,200,000  | 2,115,476   | 2,178,020                                             | 0                                                   | 21,980                                          | 0                                                                      | 21,980                                     | 0                                                   | 2,200,000                                                      | 0                                                 | 0                                      | 0                                   | 28,710                                                              | 08/19/2037                                |
| 403950-AA-6                                                                                                                                       | HGI 22FL3 A - CMBS                          | 12/16/2025       | Paydown           | XXX                             | 715,066       | 715,066    | 705,385     | 713,586                                               | 0                                                   | 1,481                                           | 0                                                                      | 1,481                                      | 0                                                   | 715,066                                                        | 0                                                 | 0                                      | 0                                   | 28,777                                                              | 04/20/2037                                |
| 46645J-AD-4                                                                                                                                       | JPMBB 2015-C33 A4 -<br>CMBS                 | 11/18/2025       | Paydown           | XXX                             | 1,000,000     | 1,000,000  | 980,470     | 993,566                                               | 0                                                   | 6,434                                           | 0                                                                      | 6,434                                      | 0                                                   | 1,000,000                                                      | 0                                                 | 0                                      | 0                                   | 28,623                                                              | 12/17/2048                                |
| 61766E-BD-6                                                                                                                                       | MSBAM 2016-C29 A3 -<br>CMBS                 | 12/01/2025       | Paydown           | XXX                             | 1,694,380     | 1,694,380  | 1,623,114   | 1,671,238                                             | 0                                                   | 23,141                                          | 0                                                                      | 23,141                                     | 0                                                   | 1,694,380                                                      | 0                                                 | 0                                      | 0                                   | 42,131                                                              | 05/17/2049                                |
| 74331F-AA-9                                                                                                                                       | PROG 2021-SFR1 A - CMBS                     | 02/20/2025       | Paydown           | XXX                             | 989,856       | 989,856    | 873,399     | 945,923                                               | 0                                                   | 43,933                                          | 0                                                                      | 43,933                                     | 0                                                   | 989,856                                                        | 0                                                 | 0                                      | 0                                   | 1,736                                                               | 03/18/2038                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                                                                                                          | 2                                   | 3                | 4                 | 5                               | 6             | 7          | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|-------------------|---------------------------------|---------------|------------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                                                                                                            |                                     |                  |                   |                                 |               |            |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                                                                                                    | Description                         | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 74333D-AC-8                                                                                                                                                | PROG 2021-SFR2 B - CMBS             | 04/17/2025       | Paydown           | XXX                             | 1,000,000     | 1,000,000  | 896,840     | 957,738                                               | 0                                                   | 42,262                                          | 0                                                                      | 42,262                                     | 0                                                   | 1,000,000                                                      | 0                                                 | 0                                      | 0                                   | 5,987                                                               | 04/19/2038                                |
| 74334D-AA-1                                                                                                                                                | PROG 22SFR6 A - CMBS                | 11/01/2025       | Paydown           | XXX                             | 10,336        | 10,336     | 10,336      | 10,314                                                | 0                                                   | 22                                              | 0                                                                      | 22                                         | 0                                                   | 10,336                                                         | 0                                                 | 0                                      | 0                                   | 298                                                                 | 07/19/2039                                |
| 89613G-AA-4                                                                                                                                                | TAH 2020-SFR1 A - CMBS              | 12/01/2025       | Paydown           | XXX                             | 8,774         | 8,774      | 8,190       | 8,774                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 8,774                                                          | 0                                                 | 0                                      | 0                                   | 95                                                                  | 07/19/2038                                |
| 89616Q-AA-9                                                                                                                                                | TCN 2022-SFR1 A - CMBS              | 11/01/2025       | Paydown           | XXX                             | 1,697         | 1,697      | 1,627       | 1,660                                                 | 0                                                   | 36                                              | 0                                                                      | 36                                         | 0                                                   | 1,697                                                          | 0                                                 | 0                                      | 0                                   | 60                                                                  | 04/19/2039                                |
| 94989N-BE-6                                                                                                                                                | WFCM 2015-C30 A4 - CMBS             | 07/17/2025       | Paydown           | XXX                             | 750,000       | 750,000    | 734,108     | 746,035                                               | 0                                                   | 3,965                                           | 0                                                                      | 3,965                                      | 0                                                   | 750,000                                                        | 0                                                 | 0                                      | 0                                   | 12,282                                                              | 09/16/2058                                |
| 1079999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)           |                                     |                  |                   | XXX                             | 23,325,050    | 23,325,050 | 22,304,714  | 23,024,378                                            | 0                                                   | 300,671                                         | 0                                                                      | 300,671                                    | 0                                                   | 23,325,050                                                     | 0                                                 | 0                                      | 0                                   | 432,736                                                             | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)                                             |                                     |                  |                   |                                 |               |            |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 01749B-AA-7                                                                                                                                                | ALLEG 6 A - CDO                     | 02/28/2025       | Paydown           | XXX                             | 297,542       | 297,542    | 293,750     | 295,797                                               | 0                                                   | 1,746                                           | 0                                                                      | 1,746                                      | 0                                                   | 297,542                                                        | 0                                                 | 0                                      | 0                                   | 6,003                                                               | 01/17/2031                                |
| 03764D-AM-3                                                                                                                                                | APID XII ARR - CDO                  | 11/14/2025       | Various           | XXX                             | 1,782,262     | 1,782,262  | 1,782,262   | 1,782,262                                             | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,782,262                                                      | 0                                                 | 0                                      | 0                                   | 86,499                                                              | 04/15/2031                                |
| 06744N-BQ-9                                                                                                                                                | BARDT 1911RR ARR - CDO              | 10/22/2025       | Paydown           | XXX                             | 232,187       | 232,187    | 232,187     | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 232,187                                                        | 0                                                 | 0                                      | 0                                   | 7,177                                                               | 10/22/2032                                |
| 06760G-AA-9                                                                                                                                                | BABSN 2018-I A1 - CDO               | 08/15/2025       | Various           | XXX                             | 1,847,898     | 1,847,898  | 1,820,470   | 1,833,293                                             | 0                                                   | 5,606                                           | 0                                                                      | 5,606                                      | 0                                                   | 1,838,899                                                      | 0                                                 | 8,999                                  | 8,999                               | 71,517                                                              | 04/15/2031                                |
| 12549B-AY-4                                                                                                                                                | CIFC 2013-II A12 - CDO              | 12/11/2025       | Various           | XXX                             | 1,386,773     | 1,386,773  | 1,368,409   | 1,385,369                                             | 0                                                   | (3,759)                                         | 0                                                                      | (3,759)                                    | 0                                                   | 1,381,610                                                      | 0                                                 | 5,163                                  | 5,163                               | 70,831                                                              | 10/18/2030                                |
| 14311D-BN-5                                                                                                                                                | CGMS 2015-1 AR3 - CDO               | 10/20/2025       | Paydown           | XXX                             | 1,568,873     | 1,568,873  | 1,547,254   | 1,555,856                                             | 0                                                   | 13,017                                          | 0                                                                      | 13,017                                     | 0                                                   | 1,568,873                                                      | 0                                                 | 0                                      | 0                                   | 54,925                                                              | 07/21/2031                                |
| 26251L-AC-8                                                                                                                                                | DRSLF 64 A - CDO                    | 10/20/2025       | Paydown           | XXX                             | 1,385,947     | 1,385,947  | 1,370,892   | 1,382,543                                             | 0                                                   | 3,404                                           | 0                                                                      | 3,404                                      | 0                                                   | 1,385,947                                                      | 0                                                 | 0                                      | 0                                   | 44,682                                                              | 04/18/2031                                |
| 26251N-AB-6                                                                                                                                                | DRSLF 60 A - CDO                    | 10/15/2025       | Paydown           | XXX                             | 671,971       | 671,971    | 661,451     | 670,511                                               | 0                                                   | 1,459                                           | 0                                                                      | 1,459                                      | 0                                                   | 671,971                                                        | 0                                                 | 0                                      | 0                                   | 24,718                                                              | 07/15/2031                                |
| 36318W-AK-6                                                                                                                                                | GALXY XV ARR - CDO                  | 06/11/2025       | Paydown           | XXX                             | 577,144       | 577,144    | 569,245     | 574,694                                               | 0                                                   | 2,450                                           | 0                                                                      | 2,450                                      | 0                                                   | 577,144                                                        | 0                                                 | 0                                      | 0                                   | 13,774                                                              | 10/15/2030                                |
| 36320U-AC-4                                                                                                                                                | GALXY XXVII A - CDO                 | 06/11/2025       | Paydown           | XXX                             | 342,761       | 342,761    | 337,434     | 341,907                                               | 0                                                   | 854                                             | 0                                                                      | 854                                        | 0                                                   | 342,761                                                        | 0                                                 | 0                                      | 0                                   | 8,727                                                               | 05/16/2031                                |
| 55820T-AJ-7                                                                                                                                                | MDPK XXIII AR - CDO                 | 10/15/2025       | Various           | XXX                             | 959,505       | 959,505    | 948,571     | 953,114                                               | 0                                                   | 1,401                                           | 0                                                                      | 1,401                                      | 0                                                   | 954,515                                                        | 0                                                 | 4,989                                  | 4,989                               | 43,059                                                              | 07/28/2031                                |
| 55821C-AA-2                                                                                                                                                | ATRM 40R AR2 - CDO                  | 09/12/2025       | Various           | XXX                             | 913,212       | 913,212    | 900,336     | 904,494                                               | 0                                                   | 5,375                                           | 0                                                                      | 5,375                                      | 0                                                   | 909,869                                                        | 0                                                 | 3,343                                  | 3,343                               | 34,149                                                              | 05/28/2030                                |
| 74982W-AA-4                                                                                                                                                | RACEP IX AA2 - CDO                  | 09/10/2025       | Various           | XXX                             | 967,010       | 967,010    | 952,755     | 960,989                                               | 0                                                   | 4,990                                           | 0                                                                      | 4,990                                      | 0                                                   | 965,979                                                        | 0                                                 | 1,031                                  | 1,031                               | 32,259                                                              | 10/15/2030                                |
| 92916X-AJ-6                                                                                                                                                | INGIM 2013-3 1RR - CDO              | 10/20/2025       | Paydown           | XXX                             | 331,982       | 331,982    | 327,411     | 331,547                                               | 0                                                   | 435                                             | 0                                                                      | 435                                        | 0                                                   | 331,982                                                        | 0                                                 | 0                                      | 0                                   | 13,662                                                              | 10/20/2031                                |
| 1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)                                |                                     |                  |                   | XXX                             | 13,265,067    | 13,265,067 | 13,112,427  | 12,972,377                                            | 0                                                   | 36,978                                          | 0                                                                      | 36,978                                     | 0                                                   | 13,241,543                                                     | 0                                                 | 23,525                                 | 23,525                              | 511,984                                                             | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)              |                                     |                  |                   |                                 |               |            |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 10569P-AA-4                                                                                                                                                | BRAVO 25CES1 A1A - RMBS             | 12/01/2025       | Paydown           | XXX                             | 161,779       | 161,779    | 161,777     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 161,779                                                        | 0                                                 | 0                                      | 0                                   | 5,476                                                               | 02/25/2055                                |
| 14314Q-AD-6                                                                                                                                                | CARMX 2021-2 A4 - ABS               | 05/15/2025       | Paydown           | XXX                             | 88,142        | 88,142     | 82,189      | 87,207                                                | 0                                                   | 935                                             | 0                                                                      | 935                                        | 0                                                   | 88,142                                                         | 0                                                 | 0                                      | 0                                   | 222                                                                 | 12/15/2026                                |
| 28225G-AA-2                                                                                                                                                | EFMT 25CES2 A1A - RMBS              | 12/01/2025       | Paydown           | XXX                             | 169,228       | 169,228    | 169,224     | 0                                                     | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 169,228                                                        | 0                                                 | 0                                      | 0                                   | 5,601                                                               | 02/25/2060                                |
| 380149-AD-6                                                                                                                                                | GMCAR 2021-2 A4 - ABS               | 05/16/2025       | Paydown           | XXX                             | 147,315       | 147,315    | 137,039     | 145,621                                               | 0                                                   | 1,694                                           | 0                                                                      | 1,694                                      | 0                                                   | 147,315                                                        | 0                                                 | 0                                      | 0                                   | 379                                                                 | 10/16/2026                                |
| 55400E-AA-7                                                                                                                                                | MVWOT 201 A - ABS                   | 12/20/2025       | Paydown           | XXX                             | 60,944        | 60,944     | 56,376      | 57,377                                                | 0                                                   | 3,568                                           | 0                                                                      | 3,568                                      | 0                                                   | 60,944                                                         | 0                                                 | 0                                      | 0                                   | 539                                                                 | 10/20/2037                                |
| 63942K-AA-2                                                                                                                                                | NAVSL 2021-G A - ABS                | 12/15/2025       | Paydown           | XXX                             | 38,394        | 38,394     | 34,030      | 34,932                                                | 0                                                   | 3,461                                           | 0                                                                      | 3,461                                      | 0                                                   | 38,394                                                         | 0                                                 | 0                                      | 0                                   | 323                                                                 | 04/15/2070                                |
| 63942M-AA-8                                                                                                                                                | NAVSL 2022-A A - ABS                | 12/15/2025       | Paydown           | XXX                             | 183,634       | 183,634    | 166,602     | 169,745                                               | 0                                                   | 13,889                                          | 0                                                                      | 13,889                                     | 0                                                   | 183,634                                                        | 0                                                 | 0                                      | 0                                   | 2,189                                                               | 07/15/2070                                |
| 78472J-AE-3                                                                                                                                                | SPART 20T2 AT2 - ABS                | 11/17/2025       | Paydown           | XXX                             | 2,250,000     | 2,250,000  | 2,118,517   | 2,212,849                                             | 0                                                   | 37,151                                          | 0                                                                      | 37,151                                     | 0                                                   | 2,250,000                                                      | 0                                                 | 0                                      | 0                                   | 37,744                                                              | 11/15/2055                                |
| 92348K-AZ-6                                                                                                                                                | VZMT 2022-6 A - ABS                 | 07/21/2025       | Paydown           | XXX                             | 1,250,000     | 1,250,000  | 1,249,935   | 1,249,988                                             | 0                                                   | 12                                              | 0                                                                      | 12                                         | 0                                                   | 1,250,000                                                      | 0                                                 | 0                                      | 0                                   | 26,760                                                              | 01/22/2029                                |
| 92868K-AD-5                                                                                                                                                | VALET 2021-1 A4 - ABS               | 07/20/2025       | Paydown           | XXX                             | 150,000       | 150,000    | 139,597     | 147,596                                               | 0                                                   | 2,404                                           | 0                                                                      | 2,404                                      | 0                                                   | 150,000                                                        | 0                                                 | 0                                      | 0                                   | 1,008                                                               | 10/20/2028                                |
| 1119999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated) |                                     |                  |                   | XXX                             | 4,499,436     | 4,499,436  | 4,315,287   | 4,105,315                                             | 0                                                   | 63,119                                          | 0                                                                      | 63,119                                     | 0                                                   | 4,499,436                                                      | 0                                                 | 0                                      | 0                                   | 80,241                                                              | XXX                                       |
| Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)      |                                     |                  |                   |                                 |               |            |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 00840C-AA-5                                                                                                                                                | AG ABC Structured Class A Note      | 12/31/2025       | DIRECT            | XXX                             | 661,041       | 661,041    | 661,041     | 623,476                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 661,041                                                        | 0                                                 | 0                                      | 0                                   | 17,396                                                              | 12/15/2031                                |
| 83022@-AB-4                                                                                                                                                | Sixth Street PABI I, Class A2 Notes | 09/30/2025       | DIRECT            | XXX                             | 29,380        | 29,380     | 29,380      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 29,380                                                         | 0                                                 | 0                                      | 0                                   | 1,272                                                               | 01/15/2064                                |
| 83022@-AD-0                                                                                                                                                | Sixth Street PABI I, Class B2 Notes | 09/30/2025       | DIRECT            | XXX                             | 9,793         | 9,793      | 9,793       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 9,793                                                          | 0                                                 | 0                                      | 0                                   | 502                                                                 | 01/15/2064                                |
| 83022@-AF-5                                                                                                                                                | Sixth Street PABI I, Class C2 Notes | 09/30/2025       | DIRECT            | XXX                             | 6,121         | 6,121      | 6,121       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 6,121                                                          | 0                                                 | 0                                      | 0                                   | 353                                                                 | 01/15/2064                                |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                                                                                                                                                                  | 2                         | 3                | 4                  | 5                               | 6             | 7           | 8           | 9                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 15                                                             | 16                                                | 17                                     | 18                                  | 19                                                                  | 20                                        |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|------------------|--------------------|---------------------------------|---------------|-------------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                                                                                                                    |                           |                  |                    |                                 |               |             |             |                                                       | 10                                                  | 11                                              | 12                                                                     | 13                                         | 14                                                  |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                                                                                                            | Description               | Disposal<br>Date | Name of Purchaser  | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 1339999999 – Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated) |                           |                  |                    | XXX                             | 706,335       | 706,335     | 706,335     | 623,476                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 706,335                                                        | 0                                                 | 0                                      | 0                                   | 19,523                                                              | XXX                                       |
| Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)                 |                           |                  |                    |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 46651N-AA-2                                                                                                                                                        | JOLAR 2019-1 A - ABS      | 12/15/2025       | Paydown            | XXX                             | 198,442       | 198,442     | 170,097     | 171,899                                               | 0                                                   | 26,543                                          | 0                                                                      | 26,543                                     | 0                                                   | 198,442                                                        | 0                                                 | 0                                      | 0                                   | 4,582                                                               | 04/15/2044                                |
| 55446M-AA-5                                                                                                                                                        | MAACH 1 A - ABS           | 12/15/2025       | Paydown            | XXX                             | 459,523       | 459,523     | 413,052     | 417,580                                               | 0                                                   | 41,944                                          | 0                                                                      | 41,944                                     | 0                                                   | 459,523                                                        | 0                                                 | 0                                      | 0                                   | 6,874                                                               | 10/15/2039                                |
| 94354K-AA-8                                                                                                                                                        | WAAV 2019-1 A - ABS       | 12/15/2025       | Paydown            | XXX                             | 270,199       | 270,199     | 217,000     | 236,332                                               | 0                                                   | 33,867                                          | 0                                                                      | 33,867                                     | 0                                                   | 270,199                                                        | 0                                                 | 0                                      | 0                                   | 5,504                                                               | 09/15/2044                                |
| 1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)    |                           |                  |                    | XXX                             | 928,165       | 928,165     | 800,150     | 825,811                                               | 0                                                   | 102,353                                         | 0                                                                      | 102,353                                    | 0                                                   | 928,164                                                        | 0                                                 | 0                                      | 0                                   | 16,960                                                              | XXX                                       |
| 1889999999 – Subtotal – Asset-Backed Securities (Unaffiliated)                                                                                                     |                           |                  |                    | XXX                             | 82,223,932    | 82,223,930  | 79,823,211  | 65,373,203                                            | 0                                                   | 1,331,824                                       | 0                                                                      | 1,331,824                                  | 0                                                   | 82,199,864                                                     | 0                                                 | 24,068                                 | 24,068                              | 1,929,089                                                           | XXX                                       |
| 1909999997 – Subtotals – Asset-Backed Securities – Part 4                                                                                                          |                           |                  |                    | XXX                             | 82,223,932    | 82,223,930  | 79,823,211  | 65,373,203                                            | 0                                                   | 1,331,824                                       | 0                                                                      | 1,331,824                                  | 0                                                   | 82,199,864                                                     | 0                                                 | 24,068                                 | 24,068                              | 1,929,089                                                           | XXX                                       |
| 1909999998 – Summary item from Part 5 for Asset-Backed Securities                                                                                                  |                           |                  |                    | XXX                             | 1,500,000     | 1,500,000   | 1,492,500   | 0                                                     | 0                                                   | (77)                                            | 0                                                                      | (77)                                       | 0                                                   | 1,492,423                                                      | 0                                                 | 7,577                                  | 7,577                               | 60,223                                                              | XXX                                       |
| 1909999999 – Subtotals – Asset-Backed Securities                                                                                                                   |                           |                  |                    | XXX                             | 83,723,932    | 83,723,930  | 81,315,711  | 65,373,203                                            | 0                                                   | 1,331,747                                       | 0                                                                      | 1,331,747                                  | 0                                                   | 83,692,287                                                     | 0                                                 | 31,645                                 | 31,645                              | 1,989,312                                                           | XXX                                       |
| 2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities                                                                                     |                           |                  |                    | XXX                             | 229,033,240   | 234,024,866 | 225,383,226 | 168,931,253                                           | 2,041,379                                           | 2,250,372                                       | 419,368                                                                | 3,872,383                                  | 0                                                   | 229,803,766                                                    | 0                                                 | (796,234)                              | (796,234)                           | 6,967,299                                                           | XXX                                       |
| Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred                                                                                 |                           |                  |                    |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 29452E-AA-9                                                                                                                                                        | EQUITABLE HOLDINGS INC.   | 04/11/2025       | Call @ 100.00      | 2,000,000.000                   | 2,000,000     | 0           | 1,970,884   | 1,985,000                                             | (14,117)                                            | 0                                               | 0                                                                      | (14,117)                                   | 0                                                   | 1,970,884                                                      | 0                                                 | 29,116                                 | 29,116                              | 31,900                                                              | XXX                                       |
| 4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred                                                                    |                           |                  |                    | XXX                             | 2,000,000     | XXX         | 1,970,884   | 1,985,000                                             | (14,117)                                            | 0                                               | 0                                                                      | (14,117)                                   | 0                                                   | 1,970,884                                                      | 0                                                 | 29,116                                 | 29,116                              | 31,900                                                              | XXX                                       |
| 4509999997 – Subtotals – Preferred Stocks – Part 4                                                                                                                 |                           |                  |                    | XXX                             | 2,000,000     | XXX         | 1,970,884   | 1,985,000                                             | (14,117)                                            | 0                                               | 0                                                                      | (14,117)                                   | 0                                                   | 1,970,884                                                      | 0                                                 | 29,116                                 | 29,116                              | 31,900                                                              | XXX                                       |
| 4509999999 – Subtotals – Preferred Stocks                                                                                                                          |                           |                  |                    | XXX                             | 2,000,000     | XXX         | 1,970,884   | 1,985,000                                             | (14,117)                                            | 0                                               | 0                                                                      | (14,117)                                   | 0                                                   | 1,970,884                                                      | 0                                                 | 29,116                                 | 29,116                              | 31,900                                                              | XXX                                       |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated), Publicly Traded                                                                                        |                           |                  |                    |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 09259E-10-8                                                                                                                                                        | BLACKROCK TCP CAPITAL ORD | 11/19/2025       | PIPER SANDLER & CO | 102,731.998                     | 573,796       | XXX         | 720,191     | 894,796                                               | (174,604)                                           | 0                                               | 0                                                                      | (174,604)                                  | 0                                                   | 720,191                                                        | 0                                                 | (146,396)                              | (146,396)                           | 89,377                                                              | XXX                                       |
| 5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Publicly Traded                                                                           |                           |                  |                    | XXX                             | 573,796       | XXX         | 720,191     | 894,796                                               | (174,604)                                           | 0                                               | 0                                                                      | (174,604)                                  | 0                                                   | 720,191                                                        | 0                                                 | (146,396)                              | (146,396)                           | 89,377                                                              | XXX                                       |
| Common Stocks: Closed-End Funds, Designations Not Assigned by the SVO                                                                                              |                           |                  |                    |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 04010L-10-3                                                                                                                                                        | ARES CAPITAL ORD          | 11/18/2025       | PIPER SANDLER & CO | 136,600.000                     | 2,662,990     | XXX         | 2,458,817   | 2,990,174                                             | (531,357)                                           | 0                                               | 0                                                                      | (531,357)                                  | 0                                                   | 2,458,817                                                      | 0                                                 | 204,173                                | 204,173                             | 196,704                                                             | XXX                                       |
| 38173M-10-2                                                                                                                                                        | GOLUB CAPITAL BDC ORD     | 11/18/2025       | PIPER SANDLER & CO | 147,400.000                     | 1,993,423     | XXX         | 2,452,191   | 2,234,584                                             | 217,607                                             | 0                                               | 0                                                                      | 217,607                                    | 0                                                   | 2,452,191                                                      | 0                                                 | (458,768)                              | (458,768)                           | 172,458                                                             | XXX                                       |
| 5729999999 – Common Stocks: Closed-End Funds, Designations Not Assigned by the SVO                                                                                 |                           |                  |                    | XXX                             | 4,656,413     | XXX         | 4,911,008   | 5,224,758                                             | (313,750)                                           | 0                                               | 0                                                                      | (313,750)                                  | 0                                                   | 4,911,008                                                      | 0                                                 | (254,595)                              | (254,595)                           | 369,162                                                             | XXX                                       |
| Common Stocks: Exchange Traded Funds                                                                                                                               |                           |                  |                    |                                 |               |             |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                |                                                   |                                        |                                     |                                                                     |                                           |
| 48133Q-30-9                                                                                                                                                        | ALERIAN MLP INDEX ETN     | 11/19/2025       | PIPER SANDLER & CO | 92,750.000                      | 2,805,567     | XXX         | 1,288,298   | 2,737,053                                             | (1,448,755)                                         | 0                                               | 0                                                                      | (1,448,755)                                | 0                                                   | 1,288,298                                                      | 0                                                 | 1,517,270                              | 1,517,270                           | 134,274                                                             | XXX                                       |
| 5819999999 – Common Stocks: Exchange Traded Funds                                                                                                                  |                           |                  |                    | XXX                             | 2,805,567     | XXX         | 1,288,298   | 2,737,053                                             | (1,448,755)                                         | 0                                               | 0                                                                      | (1,448,755)                                | 0                                                   | 1,288,298                                                      | 0                                                 | 1,517,270                              | 1,517,270                           | 134,274                                                             | XXX                                       |
| 5989999997 – Subtotals – Common Stocks – Part 4                                                                                                                    |                           |                  |                    | XXX                             | 8,035,776     | XXX         | 6,919,497   | 8,856,606                                             | (1,937,109)                                         | 0                                               | 0                                                                      | (1,937,109)                                | 0                                                   | 6,919,496                                                      | 0                                                 | 1,116,279                              | 1,116,279                           | 592,813                                                             | XXX                                       |
| 5989999998 – Summary item from Part 5 for Common Stocks                                                                                                            |                           |                  |                    | XXX                             | 27,617        | XXX         | 29,572      | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 29,572                                                         | 0                                                 | (1,955)                                | (1,955)                             | 0                                                                   | XXX                                       |
| 5989999999 – Subtotals – Common Stocks                                                                                                                             |                           |                  |                    | XXX                             | 8,063,393     | XXX         | 6,949,069   | 8,856,606                                             | (1,937,109)                                         | 0                                               | 0                                                                      | (1,937,109)                                | 0                                                   | 6,949,068                                                      | 0                                                 | 1,114,324                              | 1,114,324                           | 592,813                                                             | XXX                                       |
| 5999999999 – Subtotals – Preferred and Common Stocks                                                                                                               |                           |                  |                    | XXX                             | 10,063,393    | XXX         | 8,919,952   | 10,841,606                                            | (1,951,226)                                         | 0                                               | 0                                                                      | (1,951,226)                                | 0                                                   | 8,919,952                                                      | 0                                                 | 1,143,440                              | 1,143,440                           | 624,713                                                             | XXX                                       |
| 6009999999 – Totals                                                                                                                                                |                           |                  |                    | XXX                             | 239,096,633   | XXX         | 234,303,178 | 179,772,859                                           | 90,153                                              | 2,250,372                                       | 419,368                                                                | 1,921,157                                  | 0                                                   | 238,723,718                                                    | 0                                                 | 347,206                                | 347,206                             | 7,592,012                                                           | XXX                                       |

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1                                                                      | 2                                                                                 | 3                | 4                                   | 5                | 6                            | 7                                                      | 8           | 9             | 10                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 16                                                | 17                                     | 18                                  | 19                                                   | 20                                               |
|------------------------------------------------------------------------|-----------------------------------------------------------------------------------|------------------|-------------------------------------|------------------|------------------------------|--------------------------------------------------------|-------------|---------------|--------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------|--------------------------------------------------|
|                                                                        |                                                                                   |                  |                                     |                  |                              |                                                        |             |               |                                                        | 11                                                  | 12                                              | 13                                                                     | 14                                         | 15                                                  |                                                   |                                        |                                     |                                                      |                                                  |
| CUSIP<br>Identification                                                | Description                                                                       | Date<br>Acquired | Name of Vendor                      | Disposal<br>Date | Name of Purchaser            | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest and<br>Dividends |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated)              |                                                                                   |                  |                                     |                  |                              |                                                        |             |               |                                                        |                                                     |                                                 |                                                                        |                                            |                                                     |                                                   |                                        |                                     |                                                      |                                                  |
| 00775P-AA-5                                                            | ADVANTAGE SALES & MARKETING INC.                                                  | 01/07/2025       | WACHOVIA                            | 02/18/2025       | WELLS FARGO SECURITIES       | 242,000                                                | 229,900     | 228,085       | 230,228                                                | 0                                                   | 328                                             | 0                                                                      | 328                                        | 0                                                   | 0                                                 | (2,142)                                | (2,142)                             | 1,792                                                | 0                                                |
| 110122-CP-1                                                            | BRISTOL-MYERS SQUIBB CO.                                                          | 01/31/2025       | MORGAN STANLEY & CO. LLC            | 11/21/2025       | Call @ 98.57                 | 1,250,000                                              | 1,183,863   | 1,232,075     | 1,194,723                                              | 0                                                   | 10,860                                          | 0                                                                      | 10,860                                     | 0                                                   | 0                                                 | 37,352                                 | 37,352                              | 34,708                                               | 826                                              |
| 0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated) |                                                                                   |                  |                                     |                  |                              | 1,492,000                                              | 1,413,763   | 1,460,160     | 1,424,951                                              | 0                                                   | 11,188                                          | 0                                                                      | 11,188                                     | 0                                                   | 0                                                 | 35,210                                 | 35,210                              | 36,500                                               | 826                                              |
| Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)        |                                                                                   |                  |                                     |                  |                              |                                                        |             |               |                                                        |                                                     |                                                 |                                                                        |                                            |                                                     |                                                   |                                        |                                     |                                                      |                                                  |
| 000000-00-0                                                            | The Stepstone Group MidCo 2 GmbH                                                  | 07/01/2025       | KKR Corporate Lending LLC           | 12/30/2025       | Hong Kong Shanghai Bank Corp | 459,000                                                | 450,250     | 426,687       | 451,301                                                | 0                                                   | 1,051                                           | 0                                                                      | 1,051                                      | 0                                                   | 0                                                 | (24,615)                               | (24,615)                            | 16,913                                               | 0                                                |
| 000000-00-0                                                            | TRICORBRAUN HOLDINGS INC.                                                         | 06/01/2025       | UBS AG                              | 06/01/2025       | Adjustment                   | (271,000)                                              | (270,323)   | (271,000)     | (270,323)                                              | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (678)                                  | (678)                               | 0                                                    | 0                                                |
| 000000-00-0                                                            | EOC Borrower, LLC EOC Borrower (Endeavor Shift4 Payments LLC / Shift4 Payments FI | 01/27/2025       | Direct                              | 01/28/2025       | Adjustment                   | 307,782                                                | 306,243     | 308,293       | 306,243                                                | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 2,050                                  | 2,050                               | 0                                                    | 0                                                |
| 000000-00-0                                                            | GOLDMAN SACHS AND CO.                                                             | 05/08/2025       | GOLDMAN SACHS AND CO.               | 06/13/2025       | GOLDMAN SACHS AND CO.        | 220,000                                                | 219,450     | 221,650       | 219,451                                                | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                 | 2,199                                  | 2,199                               | 255                                                  | 0                                                |
| 000000-00-0                                                            | Herc Holdings Inc.                                                                | 05/16/2025       | WELL                                | 07/28/2025       | WELL                         | 133,000                                                | 132,668     | 133,665       | 132,675                                                | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 0                                                 | 990                                    | 990                                 | 1,344                                                | 0                                                |
| 000000-00-0                                                            | Disco Parent, Inc.                                                                | 08/01/2025       | J.P. MORGAN SECURITIES INC.         | 08/01/2025       | J.P. MORGAN SECURITIES INC.  | 185,000                                                | 184,538     | 185,000       | 184,538                                                | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                 | 462                                    | 462                                 | 115                                                  | 0                                                |
| 000000-00-0                                                            | Astro Acquisition LLC                                                             | 08/14/2025       | BMO CAPITAL MARKETS                 | 10/17/2025       | BMO CAPITAL MARKETS          | 163,000                                                | 162,593     | 163,496       | 162,600                                                | 0                                                   | 8                                               | 0                                                                      | 8                                          | 0                                                   | 0                                                 | 896                                    | 896                                 | 1,658                                                | 0                                                |
| 000000-00-0                                                            | Green Infrastructure Partners Inc.                                                | 09/19/2025       | J.P. MORGAN SECURITIES INC.         | 10/03/2025       | J.P. MORGAN SECURITIES INC.  | 160,000                                                | 159,600     | 160,000       | 159,601                                                | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                 | 399                                    | 399                                 | 138                                                  | 0                                                |
| 000000-00-0                                                            | Merlin Buyer Inc.                                                                 | 09/19/2025       | UBS GLOBAL ASSET MANAGEMENT         | 09/25/2025       | UBS WARBURG LLC              | 140,000                                                | 139,650     | 140,525       | 139,651                                                | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                 | 874                                    | 874                                 | 31                                                   | 0                                                |
| 000000-00-0                                                            | Snacking Investments US LLC.                                                      | 10/10/2025       | MORGAN STANLEY AND CO INC           | 10/10/2025       | MORGAN STANLEY AND CO INC    | 223,000                                                | 222,443     | 222,721       | 222,445                                                | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 0                                                 | 276                                    | 276                                 | (85)                                                 | 0                                                |
| 00169Q-AG-4                                                            | Global Medical Response, Inc.                                                     | 08/26/2025       | Various                             | 09/19/2025       | Direct                       | 115,961                                                | 115,831     | 115,961       | 115,961                                                | 0                                                   | 130                                             | 0                                                                      | 130                                        | 0                                                   | 0                                                 | 0                                      | 0                                   | 8,728                                                | 0                                                |
| 00184N-AB-3                                                            | TricorBraun Holdings, Inc.                                                        | 02/01/2025       | UBS                                 | 03/04/2025       | UBS AG                       | 271,000                                                | 270,323     | 271,000       | 270,338                                                | 0                                                   | 16                                              | 0                                                                      | 16                                         | 0                                                   | 0                                                 | 662                                    | 662                                 | 1,041                                                | 0                                                |
| 00217X-AE-6                                                            | Hexion Holdings Corporation                                                       | 03/07/2025       | CITIBANK                            | 05/02/2025       | GOLDMAN SACHS AND CO.        | 68,000                                                 | 65,790      | 66,303        | 65,881                                                 | 0                                                   | 91                                              | 0                                                                      | 91                                         | 0                                                   | 0                                                 | 421                                    | 421                                 | 1,223                                                | 0                                                |
| 00488P-AX-3                                                            | Acrisure, LLC                                                                     | 06/05/2025       | J.P. MORGAN SECURITIES INC.         | 06/17/2025       | Various                      | 153,000                                                | 152,618     | 152,714       | 152,618                                                | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 96                                     | 96                                  | 0                                                    | 0                                                |
| 01451P-AB-2                                                            | Alera Group, Inc.                                                                 | 05/21/2025       | GOLDMAN SACHS AND CO.               | 10/16/2025       | Various                      | 500,000                                                | 497,500     | 501,205       | 497,639                                                | 0                                                   | 139                                             | 0                                                                      | 139                                        | 0                                                   | 0                                                 | 3,566                                  | 3,566                               | 14,823                                               | 0                                                |
| 03218A-AB-5                                                            | Amspec Parent LLC                                                                 | 01/01/2025       | BMO CAPITAL MARKETS                 | 04/22/2025       | Various                      | 470,434                                                | 468,082     | 469,846       | 468,145                                                | 0                                                   | 63                                              | 0                                                                      | 63                                         | 0                                                   | 0                                                 | 1,701                                  | 1,701                               | 7,295                                                | 0                                                |
| 03852J-AV-3                                                            | Aramark Services, Inc.                                                            | 01/17/2025       | U.S. Bank                           | 11/18/2025       | Various                      | 547,041                                                | 547,041     | 548,816       | 547,041                                                | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 1,775                                  | 1,775                               | 20,695                                               | 0                                                |
| 05338K-AB-3                                                            | Avalara, Inc.,                                                                    | 03/21/2025       | J.P. MORGAN SECURITIES INC.         | 09/30/2025       | Various                      | 635,000                                                | 631,825     | 635,000       | 635,000                                                | 0                                                   | 3,175                                           | 0                                                                      | 3,175                                      | 0                                                   | 0                                                 | 0                                      | 0                                   | 24,229                                               | 0                                                |
| 05377J-AU-6                                                            | Avis Budget Car Rental, LLC.                                                      | 07/21/2025       | J.P. MORGAN SECURITIES INC.         | 07/22/2025       | Direct                       | 201,000                                                | 198,990     | 199,920       | 198,992                                                | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 0                                                 | 927                                    | 927                                 | 107                                                  | 0                                                |
| 07014Q-AP-6                                                            | Bass Pro Group, LLC                                                               | 01/16/2025       | J.P. MORGAN SECURITIES INC.         | 05/15/2025       | J.P. MORGAN SECURITIES INC.  | 296,000                                                | 294,520     | 293,900       | 294,586                                                | 0                                                   | 66                                              | 0                                                                      | 66                                         | 0                                                   | 0                                                 | (686)                                  | (686)                               | 6,656                                                | 0                                                |
| 11823L-AR-6                                                            | Buckeye Partners, L.P.                                                            | 09/29/2025       | Mitsubishi UFJ Securities USA, Inc. | 10/27/2025       | Various                      | 577,277                                                | 577,277     | 577,343       | 577,277                                                | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 66                                     | 66                                  | 1,007                                                | 0                                                |
| 121575-AL-8                                                            | Burlington Coat Factory Warehouse Corpor.                                         | 06/06/2025       | J.P. MORGAN SECURITIES INC.         | 10/09/2025       | J.P. MORGAN SECURITIES INC.  | 139,000                                                | 137,610     | 138,758       | 137,660                                                | 0                                                   | 50                                              | 0                                                                      | 50                                         | 0                                                   | 0                                                 | 1,098                                  | 1,098                               | 1,786                                                | 0                                                |
| 1261MA-AB-6                                                            | CPI Holdco B, LLC                                                                 | 06/24/2025       | Various                             | 11/21/2025       | BMO CAPITAL MARKETS          | 1,408,000                                              | 1,390,300   | 1,408,000     | 1,391,776                                              | 0                                                   | 1,476                                           | 0                                                                      | 1,476                                      | 0                                                   | 0                                                 | 16,224                                 | 16,224                              | 40,360                                               | 0                                                |
| 15643X-AD-0                                                            | Centuri Group, Inc.                                                               | 07/01/2025       | WACHOVIA CAPITAL MARKETS            | 08/14/2025       | WELL                         | 321,000                                                | 320,198     | 321,803       | 320,208                                                | 0                                                   | 10                                              | 0                                                                      | 10                                         | 0                                                   | 0                                                 | 1,595                                  | 1,595                               | 1,942                                                | 0                                                |

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1                    | 2                                        | 3             | 4                                  | 5             | 6                           | 7                                             | 8           | 9             | 10                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                       | 17                               | 18                            | 19                                          | 20                                      |
|----------------------|------------------------------------------|---------------|------------------------------------|---------------|-----------------------------|-----------------------------------------------|-------------|---------------|--------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|---------------------------------------------|-----------------------------------------|
|                      |                                          |               |                                    |               |                             |                                               |             |               |                                            | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                          |                                  |                               |                                             |                                         |
| CUSIP Identification | Description                              | Date Acquired | Name of Vendor                     | Disposal Date | Name of Purchaser           | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book / Adjusted Carrying Value at Disposal | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 21870F-BA-6          | Corelogic, Inc.                          | 03/21/2025    | J.P. MORGAN SECURITIES INC.        | 04/25/2025    | J.P. MORGAN SECURITIES INC. | 116,698                                       | 114,364     | 115,388       | 114,427                                    | 0                                          | 64                                        | 0                                                         | 64                                   | 0                                          | 0                                        | 960                              | 960                           | 764                                         | 0                                       |
| 26872N-AD-1          | EMRLD Borrower LP                        | 01/01/2025    | BARCLAY INVESTMENTS, INC.          | 03/31/2025    | BARCLAY INVESTMENTS, INC.   | 0                                             | (285)       | (285)         | (284)                                      | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 0                                        | (1)                              | (1)                           | (65)                                        | 0                                       |
| 28622D-AB-6          | ELEVATE TEXTILES INC LAST OUT TL         | 01/06/2025    | PIK BUY                            | 04/14/2025    | BANK OF AMERICA             | 15,477                                        | 15,477      | 12,638        | 15,477                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | (2,839)                          | (2,839)                       | 246                                         | 0                                       |
| 29081L-AC-8          | Embecta Corp                             | 02/07/2025    | Various                            | 11/03/2025    | Various                     | 323,415                                       | 322,507     | 323,986       | 322,762                                    | 0                                          | 255                                       | 0                                                         | 255                                  | 0                                          | 0                                        | 1,224                            | 1,224                         | 13,572                                      | 0                                       |
| 29276M-AP-2          | EnergySolutions, LLC                     | 03/20/2025    | RBC CAPITAL MARKETS                | 04/15/2025    | Various                     | 133,875                                       | 133,206     | 133,307       | 133,211                                    | 0                                          | 6                                         | 0                                                         | 6                                    | 0                                          | 0                                        | 96                               | 96                            | 297                                         | 0                                       |
| 35039K-AB-2          | Foundation Building Materials Holding Co | 06/30/2025    | Various                            | 10/09/2025    | Various                     | 194,294                                       | 192,720     | 194,447       | 193,815                                    | 0                                          | 1,096                                     | 0                                                         | 1,096                                | 0                                          | 0                                        | 632                              | 632                           | 9,381                                       | 0                                       |
| 36257S-AB-8          | GFL Environmental Inc.                   | 04/28/2025    | J.P. MORGAN SECURITIES INC.        | 10/15/2025    | J.P. MORGAN SECURITIES INC. | 924,000                                       | 919,420     | 924,000       | 919,735                                    | 0                                          | 315                                       | 0                                                         | 315                                  | 0                                          | 0                                        | 4,265                            | 4,265                         | 33,426                                      | 0                                       |
| 36649X-AG-3          | Garrett Motion Sarl                      | 01/17/2025    | J.P. MORGAN SECURITIES INC.        | 09/18/2025    | J.P. MORGAN SECURITIES INC. | 904,724                                       | 900,200     | 902,134       | 900,531                                    | 0                                          | 331                                       | 0                                                         | 331                                  | 0                                          | 0                                        | 1,603                            | 1,603                         | 29,554                                      | 0                                       |
| 40054Q-AB-9          | Gryphon Debt Merger Sub, Inc.            | 06/18/2025    | BARCLAY INVESTMENTS, INC.          | 06/18/2025    | Adjustment                  | 150,000                                       | 149,250     | 149,438       | 149,262                                    | 0                                          | 12                                        | 0                                                         | 12                                   | 0                                          | 0                                        | 176                              | 176                           | 0                                           | 0                                       |
| 40435T-AK-3          | Help/Systems Holdings, Inc.              | 11/21/2025    | PIK BUY                            | 12/19/2025    | Direct                      | 15,645                                        | 15,645      | 11,030        | 15,645                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | (4,615)                          | (4,615)                       | 0                                           | 0                                       |
| 410346-AY-6          | Hanesbrands Inc.                         | 02/20/2025    | JPMorgan MORGAN STANLEY AND CO INC | 12/01/2025    | J.P. MORGAN SECURITIES INC. | 234,000                                       | 233,415     | 234,176       | 233,883                                    | 0                                          | 468                                       | 0                                                         | 468                                  | 0                                          | 0                                        | 294                              | 294                           | 9,609                                       | 0                                       |
| 44332E-AZ-9          | Hub International Ltd                    | 01/17/2025    | GOLDMAN SACHS AND CO               | 09/18/2025    | GOLDMAN SACHS AND CO        | 122,000                                       | 122,000     | 122,260       | 122,000                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 260                              | 260                           | 3,024                                       | 0                                       |
| 45233U-AH-1          | Lummus Technology Holdings V LLC         | 11/06/2025    | UBS WARBURG LLC                    | 12/10/2025    | Various                     | 277,000                                       | 275,615     | 276,828       | 275,692                                    | 0                                          | 77                                        | 0                                                         | 77                                   | 0                                          | 0                                        | 1,136                            | 1,136                         | 1,933                                       | 0                                       |
| 46269K-AT-1          | Iridium Communications Inc.              | 11/04/2025    | Various                            | 11/04/2025    | DEUTSCHE BANK               | 287,000                                       | 286,016     | 269,780       | 286,047                                    | 0                                          | 30                                        | 0                                                         | 30                                   | 0                                          | 0                                        | (16,267)                         | (16,267)                      | 4,477                                       | 0                                       |
| 47077D-AM-2          | Jane Street Group, LLC                   | 01/08/2025    | MORGAN STANLEY AND CO INC          | 07/01/2025    | Various                     | 284,000                                       | 284,355     | 283,902       | 284,336                                    | 0                                          | (19)                                      | 0                                                         | (19)                                 | 0                                          | 0                                        | (435)                            | (435)                         | 4,327                                       | 0                                       |
| 49889L-AD-8          | Knife River Corp                         | 02/20/2025    | J.P. MORGAN SECURITIES INC.        | 02/26/2025    | J.P. MORGAN SECURITIES INC. | 148,000                                       | 147,630     | 148,093       | 147,630                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 462                              | 462                           | 26                                          | 0                                       |
| 50179J-AK-4          | LBM Acquisition LLC                      | 08/01/2025    | BARCLAY INVESTMENTS, INC.          | 12/18/2025    | Various                     | 650,000                                       | 624,000     | 636,296       | 624,785                                    | 0                                          | 785                                       | 0                                                         | 785                                  | 0                                          | 0                                        | 11,511                           | 11,511                        | 7,621                                       | 0                                       |
| 55285D-AG-6          | M6 ETX Holdings II Midco LLC             | 03/25/2025    | BARCLAY INVESTMENTS, INC.          | 03/26/2025    | BARCLAY INVESTMENTS, INC.   | 174,000                                       | 173,130     | 173,565       | 173,138                                    | 0                                          | 8                                         | 0                                                         | 8                                    | 0                                          | 0                                        | 427                              | 427                           | 527                                         | 0                                       |
| 57165K-AB-2          | RED PLANET BORROWER, LLC                 | 07/11/2025    | NMRA                               | 08/07/2025    | Adjustment                  | 188,157                                       | 187,687     | 188,157       | 187,706                                    | 0                                          | 19                                        | 0                                                         | 19                                   | 0                                          | 0                                        | 451                              | 451                           | 2,837                                       | 0                                       |
| 58503U-AJ-2          | Medline Borrower, LP                     | 04/23/2025    | BANK OF AMERICA                    | 10/29/2025    | WELL                        | 500,000                                       | 496,875     | 500,311       | 497,257                                    | 0                                          | 382                                       | 0                                                         | 382                                  | 0                                          | 0                                        | 3,054                            | 3,054                         | 17,324                                      | 0                                       |
| 60470H-AD-9          | Mirion Technologies (US), Inc.           | 05/29/2025    | CITIBANK                           | 12/23/2025    | Direct                      | 125,833                                       | 125,833     | 126,305       | 125,833                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 472                              | 472                           | 4,049                                       | 0                                       |
| 62922K-AF-7          | NGL Energy Operating LLC                 | 04/23/2025    | Various                            | 12/09/2025    | TD Securities, Inc.         | 247,000                                       | 231,585     | 248,362       | 233,199                                    | 0                                          | 1,614                                     | 0                                                         | 1,614                                | 0                                          | 0                                        | 15,163                           | 15,163                        | 9,513                                       | 0                                       |
| 62984C-AN-3          | Naked Juice LLC                          | 09/30/2025    | PIK BUY                            | 09/30/2025    | Adjustment                  | 850                                           | 850         | 591           | 850                                        | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | (259)                            | (259)                         | 0                                           | 0                                       |
| 64362K-AP-8          | New Constellis Borrower LLC              | 10/01/2025    | PIK BUY                            | 07/14/2025    | U.S. Bank                   | 206,819                                       | 206,819     | 206,819       | 206,819                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 0                                | 0                             | 1,047                                       | 0                                       |
| 67089S-AB-7          | OID-QL INTERMEDIATE I LLC                | 06/12/2025    | JEFFERIES                          | 06/17/2025    | JEFFERIES                   | 176,145                                       | 173,503     | 180,989       | 173,521                                    | 0                                          | 18                                        | 0                                                         | 18                                   | 0                                          | 0                                        | 7,468                            | 7,468                         | 315                                         | 0                                       |
| 67089S-AD-3          | QUEST SOFTWARE US HOLDINGS INC           | 06/10/2025    | GOLDMAN SACHS AND CO               | 10/31/2025    | JEFFERIES                   | 52,898                                        | 35,376      | 45,266        | 37,427                                     | 0                                          | 2,051                                     | 0                                                         | 2,051                                | 0                                          | 0                                        | 7,840                            | 7,840                         | 1,951                                       | 0                                       |
| 71601H-AB-2          | Petco Health and Wellness Company, Inc.  | 04/07/2025    | Various                            | 06/06/2025    | Various                     | 777,196                                       | 715,611     | 698,141       | 718,814                                    | 0                                          | 3,203                                     | 0                                                         | 3,203                                | 0                                          | 0                                        | (20,673)                         | (20,673)                      | 12,059                                      | 0                                       |
| 72751P-AJ-3          | PLANVIEW PARENT, INC.                    | 05/01/2025    | Various                            | 08/01/2025    | UBS WARBURG LLC             | 500,000                                       | 491,250     | 489,278       | 492,054                                    | 0                                          | 804                                       | 0                                                         | 804                                  | 0                                          | 0                                        | (2,777)                          | (2,777)                       | 4,002                                       | 0                                       |
| 72766T-AK-5          | Element Solutions Inc                    | 11/20/2025    | GOLDMAN SACHS AND CO               | 12/18/2025    | Various                     | 262,000                                       | 261,673     | 263,035       | 261,673                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 1,362                            | 1,362                         | 0                                           | 0                                       |
| 72814C-AF-5          | Playtika Holding Corp                    | 07/21/2025    | Various                            | 12/04/2025    | UBS WARBURG LLC             | 683,126                                       | 678,768     | 660,184       | 679,384                                    | 0                                          | 615                                       | 0                                                         | 615                                  | 0                                          | 0                                        | (19,200)                         | (19,200)                      | 24,942                                      | 0                                       |
| 74345H-AG-6          | Proofpoint, Inc.                         | 04/28/2025    | Various                            | 12/08/2025    | DEUTSCHE BANK               | 1,100,689                                     | 1,097,441   | 1,106,094     | 1,097,891                                  | 0                                          | 449                                       | 0                                                         | 449                                  | 0                                          | 0                                        | 8,204                            | 8,204                         | 38,565                                      | 0                                       |
| 74737S-AB-9          | QNITY ELECTRONICS, INC.                  | 08/12/2025    | J.P. MORGAN SECURITIES INC.        | 10/20/2025    | Various                     | 378,000                                       | 377,055     | 376,670       | 377,077                                    | 0                                          | 22                                        | 0                                                         | 22                                   | 0                                          | 0                                        | (407)                            | (407)                         | (246)                                       | 0                                       |

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1                                                                                                                           | 2                                         | 3             | 4                                  | 5             | 6                           | 7                                             | 8           | 9             | 10                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                       | 17                               | 18                            | 19                                          | 20                                      |
|-----------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------|------------------------------------|---------------|-----------------------------|-----------------------------------------------|-------------|---------------|--------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|---------------------------------------------|-----------------------------------------|
|                                                                                                                             |                                           |               |                                    |               |                             |                                               |             |               |                                            | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                          |                                  |                               |                                             |                                         |
| CUSIP Identification                                                                                                        | Description                               | Date Acquired | Name of Vendor                     | Disposal Date | Name of Purchaser           | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book / Adjusted Carrying Value at Disposal | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 74773K-AE-5                                                                                                                 | QUARTZ ACQUIRECO, LLC                     | 10/08/2025    | J.P. MORGAN SECURITIES INC.        | 12/08/2025    | J.P. MORGAN SECURITIES INC. | 54,000                                        | 53,730      | 54,000        | 53,734                                     | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 0                                        | 266                              | 266                           | 59                                          | 0                                       |
| 74839X-AL-3                                                                                                                 | QUIKRETE Holdings, Inc.                   | 01/31/2025    | WELL                               | 04/09/2025    | DEUTSCHE BANK               | 229,000                                       | 228,428     | 223,561       | 228,441                                    | 0                                          | 14                                        | 0                                                         | 14                                   | 0                                          | 0                                        | (4,880)                          | (4,880)                       | 2,507                                       | 0                                       |
| 76171J-AE-1                                                                                                                 | Reynolds Consumer Products LLC            | 02/19/2025    | J.P. MORGAN SECURITIES INC.        | 02/27/2025    | J.P. MORGAN SECURITIES INC. | 495,029                                       | 495,029     | 496,370       | 495,029                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 1,341                            | 1,341                         | 334                                         | 0                                       |
| 78249L-AE-0                                                                                                                 | Russell Investments US Institutional Hol. | 11/28/2025    | Various                            | 12/30/2025    | Direct                      | 78,149                                        | 76,624      | 78,149        | 78,149                                     | 0                                          | 1,525                                     | 0                                                         | 1,525                                | 0                                          | 0                                        | 0                                | 0                             | 3,482                                       | 0                                       |
| 78571Y-BH-2                                                                                                                 | Sabre GLBL Inc.                           | 06/04/2025    | BANK OF AMERICA                    | 12/24/2025    | Direct                      | 233,185                                       | 230,271     | 233,185       | 233,185                                    | 0                                          | 2,915                                     | 0                                                         | 2,915                                | 0                                          | 0                                        | 0                                | 0                             | 12,403                                      | 0                                       |
| 80105G-AP-5                                                                                                                 | Sanmina Corp.                             | 08/07/2025    | BANK OF AMERICA                    | 08/08/2025    | BANK OF AMERICA             | 300,000                                       | 299,250     | 300,000       | 299,254                                    | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 0                                        | 746                              | 746                           | 422                                         | 0                                       |
| 80583E-AN-6                                                                                                                 | Sazerac Company, Inc.                     | 06/25/2025    | WELL                               | 08/12/2025    | Various                     | 700,000                                       | 696,500     | 703,313       | 696,547                                    | 0                                          | 47                                        | 0                                                         | 47                                   | 0                                          | 0                                        | 6,766                            | 6,766                         | 4,205                                       | 0                                       |
| 88632N-BF-6                                                                                                                 | Cloud Software Group, Inc.                | 04/22/2025    | Various                            | 08/14/2025    | Direct                      | 929,500                                       | 913,291     | 929,500       | 929,500                                    | 0                                          | 16,209                                    | 0                                                         | 16,209                               | 0                                          | 0                                        | 0                                | 0                             | 20,230                                      | 0                                       |
| 89364M-CA-0                                                                                                                 | Transdigm, Inc.                           | 05/06/2025    | GOLDMAN SACHS AND CO.              | 11/24/2025    | GOLDMAN SACHS AND CO.       | 300,000                                       | 298,500     | 300,373       | 298,646                                    | 0                                          | 146                                       | 0                                                         | 146                                  | 0                                          | 0                                        | 1,727                            | 1,727                         | 11,051                                      | 0                                       |
| 89969K-AK-3                                                                                                                 | Samsonite International S.A.              | 10/31/2025    | Hong Kong Shanghai Bank Corp.      | 11/03/2025    | Various                     | 786,302                                       | 782,370     | 786,907       | 782,386                                    | 0                                          | 16                                        | 0                                                         | 16                                   | 0                                          | 0                                        | 4,521                            | 4,521                         | 1,170                                       | 0                                       |
| 91301Q-AN-7                                                                                                                 | United Talent Agency LLC                  | 06/02/2025    | J.P. MORGAN SECURITIES INC.        | 10/15/2025    | J.P. MORGAN SECURITIES INC. | 287,777                                       | 287,058     | 289,576       | 287,093                                    | 0                                          | 35                                        | 0                                                         | 35                                   | 0                                          | 0                                        | 2,483                            | 2,483                         | 8,035                                       | 0                                       |
| 92048D-AF-9                                                                                                                 | VALVOLINE INC. - TERM LOAN B              | 03/19/2025    | MORGAN STANLEY AND CO INC.         | 03/20/2025    | MORGAN STANLEY AND CO INC.  | 92,000                                        | 91,540      | 91,885        | 91,540                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 345                              | 345                           | 1,234                                       | 0                                       |
| 92842E-AB-4                                                                                                                 | VISTA MANAGEMENT HOLDING INC.             | 03/26/2025    | BANK OF AMERICA                    | 03/28/2025    | BANK OF AMERICA             | 108,000                                       | 107,190     | 107,514       | 107,203                                    | 0                                          | 13                                        | 0                                                         | 13                                   | 0                                          | 0                                        | 311                              | 311                           | 319                                         | 0                                       |
| 92943H-AD-1                                                                                                                 | W.R. Grace Holdings LLC                   | 08/08/2025    | J.P. MORGAN SECURITIES INC.        | 11/21/2025    | J.P. MORGAN SECURITIES INC. | 304,000                                       | 301,720     | 303,240       | 301,808                                    | 0                                          | 88                                        | 0                                                         | 88                                   | 0                                          | 0                                        | 1,432                            | 1,432                         | 5,858                                       | 0                                       |
| 92943L-AC-4                                                                                                                 | WEC US Holdings Ltd                       | 02/07/2025    | MORGAN STANLEY AND CO INC.         | 07/01/2025    | UBS WARBURG LLC             | 125,000                                       | 125,000     | 125,155       | 125,000                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 155                              | 155                           | 3,348                                       | 0                                       |
| 93710R-AB-2                                                                                                                 | Wash Multifamily Parent Inc.              | 08/11/2025    | TD Securities, Inc.                | 08/11/2025    | TD Securities, Inc.         | 163,000                                       | 162,593     | 163,408       | 162,593                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 815                              | 815                           | 34                                          | 0                                       |
| 96208U-AX-9                                                                                                                 | WEX Inc.                                  | 02/27/2025    | BANK OF AMERICA                    | 10/03/2025    | Various                     | 416,000                                       | 413,920     | 413,973       | 413,973                                    | 0                                          | 53                                        | 0                                                         | 53                                   | 0                                          | 0                                        | (6,125)                          | (6,125)                       | 4,422                                       | 0                                       |
| 96350T-AH-3                                                                                                                 | White Cap Buyer LLC                       | 04/09/2025    | Various                            | 10/29/2025    | Various                     | 597,499                                       | 585,683     | 594,330       | 586,178                                    | 0                                          | 495                                       | 0                                                         | 495                                  | 0                                          | 0                                        | 8,152                            | 8,152                         | 8,892                                       | 0                                       |
| 98164A-AE-3                                                                                                                 | World Wide Technology Holding Co. LLC     | 02/13/2025    | J.P. MORGAN SECURITIES INC.        | 08/21/2025    | J.P. MORGAN SECURITIES INC. | 196,000                                       | 196,000     | 196,488       | 196,000                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 488                              | 488                           | 5,736                                       | 0                                       |
| BL5121-79-5                                                                                                                 | COLOSSUS ACQUIRECO LLC                    | 06/12/2025    | MORGAN STANLEY AND CO INC.         | 11/18/2025    | TD Securities, Inc.         | 1,000,000                                     | 995,000     | 996,259       | 995,321                                    | 0                                          | 321                                       | 0                                                         | 321                                  | 0                                          | 0                                        | 938                              | 938                           | 22,453                                      | 0                                       |
| F7000Q-AB-7                                                                                                                 | Opal U.S. LLC                             | 03/31/2025    | CITIBANK                           | 06/13/2025    | Various                     | 380,000                                       | 378,100     | 381,069       | 378,124                                    | 0                                          | 24                                        | 0                                                         | 24                                   | 0                                          | 0                                        | 2,945                            | 2,945                         | 0                                           | 0                                       |
| G4768P-AS-0                                                                                                                 | Ineos US Finance LLC                      | 01/29/2025    | BARCLAY INVESTMENTS, INC.          | 12/17/2025    | Various                     | 520,825                                       | 520,174     | 447,256       | 520,244                                    | 0                                          | 70                                        | 0                                                         | 70                                   | 0                                          | 0                                        | (72,988)                         | (72,988)                      | 22,134                                      | 0                                       |
| L2000A-AF-7                                                                                                                 | Camelot U.S. Acquisition LLC              | 02/26/2025    | BANK OF AMERICA                    | 04/30/2025    | BANK OF AMERICA             | 207,000                                       | 204,413     | 203,730       | 204,415                                    | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 0                                        | (685)                            | (685)                         | 39                                          | 0                                       |
| L2000A-AG-5                                                                                                                 | Camelot U.S. Acquisition LLC              | 05/21/2025    | CITIBANK                           | 09/02/2025    | BANK OF AMERICA             | 500,000                                       | 497,500     | 500,625       | 497,554                                    | 0                                          | 54                                        | 0                                                         | 54                                   | 0                                          | 0                                        | 3,071                            | 3,071                         | 4,741                                       | 0                                       |
| 0209999999 - Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)                                                |                                           |               |                                    |               |                             | 26,577,601                                    | 26,303,886  | 26,306,528    | 26,344,816                                 | 0                                          | 40,930                                    | 0                                                         | 40,930                               | 0                                          | 0                                        | (38,288)                         | (38,288)                      | 528,446                                     | 0                                       |
| 0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)                                                            |                                           |               |                                    |               |                             | 28,069,601                                    | 27,717,649  | 27,766,688    | 27,769,767                                 | 0                                          | 52,118                                    | 0                                                         | 52,118                               | 0                                          | 0                                        | (3,078)                          | (3,078)                       | 564,946                                     | 826                                     |
| 0509999998 - Subtotal - Issuer Credit Obligations                                                                           |                                           |               |                                    |               |                             | 28,069,601                                    | 27,717,649  | 27,766,688    | 27,769,767                                 | 0                                          | 52,118                                    | 0                                                         | 52,118                               | 0                                          | 0                                        | (3,078)                          | (3,078)                       | 564,946                                     | 826                                     |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)              |                                           |               |                                    |               |                             |                                               |             |               |                                            |                                            |                                           |                                                           |                                      |                                            |                                          |                                  |                               |                                             |                                         |
| 76761R-BA-6                                                                                                                 | RSRVA 1RR BRR - CDO                       | 04/29/2025    | ROBERT W. BAIRD & CO. INCORPORATED | 12/23/2025    | Call @ 100.00               | 1,500,000                                     | 1,492,500   | 1,500,000     | 1,492,423                                  | 0                                          | (77)                                      | 0                                                         | (77)                                 | 0                                          | 0                                        | 7,577                            | 7,577                         | 60,223                                      | 2,941                                   |
| 1099999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated) |                                           |               |                                    |               |                             | 1,500,000                                     | 1,492,500   | 1,500,000     | 1,492,423                                  | 0                                          | (77)                                      | 0                                                         | (77)                                 | 0                                          | 0                                        | 7,577                            | 7,577                         | 60,223                                      | 2,941                                   |
| 1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)                                                              |                                           |               |                                    |               |                             | 1,500,000                                     | 1,492,500   | 1,500,000     | 1,492,423                                  | 0                                          | (77)                                      | 0                                                         | (77)                                 | 0                                          | 0                                        | 7,577                            | 7,577                         | 60,223                                      | 2,941                                   |
| 1909999998 - Subtotal - Asset-Backed Securities                                                                             |                                           |               |                                    |               |                             | 1,500,000                                     | 1,492,500   | 1,500,000     | 1,492,423                                  | 0                                          | (77)                                      | 0                                                         | (77)                                 | 0                                          | 0                                        | 7,577                            | 7,577                         | 60,223                                      | 2,941                                   |
| 2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities                                              |                                           |               |                                    |               |                             | 29,569,601                                    | 29,210,149  | 29,266,688    | 29,262,190                                 | 0                                          | 52,041                                    | 0                                                         | 52,041                               | 0                                          | 0                                        | 4,499                            | 4,499                         | 625,169                                     | 3,767                                   |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other                                                           |                                           |               |                                    |               |                             |                                               |             |               |                                            |                                            |                                           |                                                           |                                      |                                            |                                          |                                  |                               |                                             |                                         |
| 95MSED-ML-2                                                                                                                 | New Constellis Borrower LLC               | 09/01/2025    | DIRECT                             | 09/01/2025    | DIRECT                      | 2,058                                         | 2,058       | 103           | 2,058                                      | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | (1,955)                          | (1,955)                       | 0                                           | 0                                       |
| 95MSEX-M1-2                                                                                                                 | Altice LuxCo3                             | 10/24/2025    | DIRECT                             | 10/27/2025    | DIRECT                      | 2,001                                         | 27,514      | 27,514        | 27,514                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                        | 0                                | 0                             | 0                                           | 0                                       |

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1                                                                              | 2           | 3                | 4              | 5                | 6                 | 7                                                      | 8           | 9             | 10                                                     | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 16                                                | 17                                     | 18                                  | 19                                                   | 20                                               |
|--------------------------------------------------------------------------------|-------------|------------------|----------------|------------------|-------------------|--------------------------------------------------------|-------------|---------------|--------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------|--------------------------------------------------|
|                                                                                |             |                  |                |                  |                   |                                                        |             |               |                                                        | 11                                                  | 12                                              | 13                                                                     | 14                                         | 15                                                  |                                                   |                                        |                                     |                                                      |                                                  |
| CUSIP<br>Identification                                                        | Description | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest and<br>Dividends |
| 5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other |             |                  |                |                  |                   | XXX                                                    | 29,572      | 27,617        | 29,572                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (1,955)                                | (1,955)                             | 0                                                    | 0                                                |
| 5989999998 – Subtotals – Common Stocks                                         |             |                  |                |                  |                   | XXX                                                    | 29,572      | 27,617        | 29,572                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (1,955)                                | (1,955)                             | 0                                                    | 0                                                |
| 5999999999 – Subtotals – Preferred and Common Stocks                           |             |                  |                |                  |                   | XXX                                                    | 29,572      | 27,617        | 29,572                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (1,955)                                | (1,955)                             | 0                                                    | 0                                                |
| 6009999999 – Totals                                                            |             |                  |                |                  |                   | XXX                                                    | 29,239,721  | 29,294,305    | 29,291,762                                             | 0                                                   | 52,041                                          | 0                                                                      | 52,041                                     | 0                                                   | 0                                                 | 2,544                                  | 2,544                               | 625,169                                              | 3,767                                            |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                                                              | 2                                                                | 3                 | 4               | 5                     | 6                            | 7                                                                 | 8                  | Stock of Such Company Owned by Insurer on Statement Date |                  |
|----------------------------------------------------------------|------------------------------------------------------------------|-------------------|-----------------|-----------------------|------------------------------|-------------------------------------------------------------------|--------------------|----------------------------------------------------------|------------------|
| CUSIP Identification                                           | Description Name of Subsidiary, Controlled or Affiliated Company | NAIC Company Code | ID Number       | NAIC Valuation Method | Book/Adjusted Carrying Value | Total Amount of Goodwill Included in Book/Adjusted Carrying Value | Nonadmitted Amount | 9                                                        | 10               |
|                                                                |                                                                  |                   |                 |                       |                              |                                                                   |                    | Number of Shares                                         | % of Outstanding |
| Common Stocks, U.S. Property & Casualty Insurer                |                                                                  |                   |                 |                       |                              |                                                                   |                    |                                                          |                  |
| 47036*-10-9.....                                               | JAMES RIVER CASUALTY COMPANY.....                                | 13685.....        | 20-3946040..... | 8bi.....              | 50,456,396.....              | 0.....                                                            | 0.....             | 10,000.000.....                                          | 100.000.....     |
| 1199999 – Common Stocks, U.S. Property & Casualty Insurer..... |                                                                  |                   |                 |                       | 50,456,396.....              | 0.....                                                            | 0.....             | XXX.....                                                 | XXX.....         |
| Common Stocks, Investment Subsidiary                           |                                                                  |                   |                 |                       |                              |                                                                   |                    |                                                          |                  |
| 8bi-.....                                                      |                                                                  | 00000.....        |                 |                       | 0.....                       | 0.....                                                            | 0.....             | 0.....                                                   | 0.....           |
| 1899999 – Subtotals – Common Stocks.....                       |                                                                  |                   |                 |                       | 50,456,396.....              | 0.....                                                            | 0.....             | XXX.....                                                 | XXX.....         |
| 1999999 – Totals – Preferred and Common Stocks.....            |                                                                  |                   |                 |                       | 50,456,396.....              | 0.....                                                            | 0.....             | XXX.....                                                 | XXX.....         |

1. Total amount of goodwill nonadmitted \$0

SCHEDULE D - PART 6 - SECTION 2

| 1                                              | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                  |
|------------------------------------------------|---|---|---|---------------------------------------------------------------------------|------------------|
|                                                |   |   |   | 5                                                                         | 6                |
|                                                |   |   |   | Number of Shares                                                          | % of Outstanding |
| 0399999 – Totals – Preferred and Common Stocks |   |   | 0 | XXX                                                                       | XXX              |

NONE

(E-18) Schedule DA - Part 1

NONE

(E-19) Schedule DB - Part A - Section 1

NONE

(E-19) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part A - Section 2

NONE

(E-20) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 1

NONE

(E-21) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-21) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part B - Section 2

NONE

(E-22) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-22) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-23) Schedule DB - Part D - Section 1

NONE

(E-24) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-24) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-25) Schedule DB - Part E

NONE

(E-26) Schedule DL - Part 1

NONE

(E-26) Schedule DL - Part 1 - General Interrogatories

NONE

(E-27) Schedule DL - Part 2

NONE

(E-27) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                            | 2                           | 3                   | 4                                                | 5                                                                  | 6          | 7   |
|----------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|---------------------|--------------------------------------------------|--------------------------------------------------------------------|------------|-----|
| Depository                                                                                                                                   | Restricted<br>Asset<br>Code | Rate of<br>Interest | Amount of<br>Interest<br>Received<br>During Year | Amount of<br>Interest<br>Accrued<br>December 31<br>of Current Year | Balance    | *   |
| Open Depositories                                                                                                                            |                             |                     |                                                  |                                                                    |            |     |
| ASSOCIATED BANK – GREEN BAY, WI.....                                                                                                         |                             | 2.820               | 283,584                                          | 0                                                                  | 8,694,369  | XXX |
| FIRST NATIONAL BANK – HERMITAGE, PA.....                                                                                                     |                             | 3.480               | 564,929                                          | 0                                                                  | 17,517,561 | XXX |
| FHLB – CINCINNATI, OH.....                                                                                                                   |                             | 3.050               | 70,455                                           | 0                                                                  | 2,037,977  | XXX |
| KEYBANK – CLEVELAND, OH.....                                                                                                                 |                             | 0                   | 0                                                | 0                                                                  | 32,924,704 | XXX |
| US BANK – MILWAUKEE, WI.....                                                                                                                 | SD                          | 0                   | 0                                                | 0                                                                  | 2,792,900  | XXX |
| US BANK – BOSTON, MA.....                                                                                                                    |                             | 0                   | 0                                                | 0                                                                  | 234,550    | XXX |
| 0199998 – Deposits in 0 depositories that do not exceed allowable limits in any one<br>depository (See Instructions)-open depositories ..... |                             |                     | 0                                                | 0                                                                  | 0          | XXX |
| 0199999 – Totals – Open Depositories .....                                                                                                   |                             |                     | 918,968                                          | 0                                                                  | 64,202,061 | XXX |
| 0399999 – Total Cash on Deposit .....                                                                                                        |                             |                     | 918,968                                          | 0                                                                  | 64,202,061 | XXX |
| 0599999 – Total Cash.....                                                                                                                    |                             |                     | 918,968                                          | 0                                                                  | 64,202,061 | XXX |

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

|                  |             |               |             |                   |             |                   |             |
|------------------|-------------|---------------|-------------|-------------------|-------------|-------------------|-------------|
| 1. January.....  | 126,184,286 | 4. April..... | 83,685,614  | 7. July.....      | 105,594,257 | 10. October.....  | 110,922,093 |
| 2. February..... | 151,494,179 | 5. May.....   | 62,191,471  | 8. August.....    | 77,275,510  | 11. November..... | 61,067,749  |
| 3. March.....    | 81,769,708  | 6. June.....  | 107,599,025 | 9. September..... | 102,058,239 | 12. December..... | 64,202,061  |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                                                                                          | 2                                 | 3                     | 4                    | 5                | 6                    | 7                              | 8                                  | 9                           |
|--------------------------------------------------------------------------------------------|-----------------------------------|-----------------------|----------------------|------------------|----------------------|--------------------------------|------------------------------------|-----------------------------|
| CUSIP Identification                                                                       | Description                       | Restricted Asset Code | Date Acquired        | Rate of Interest | Maturity Date        | Book / Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)                   |                                   |                       |                      |                  |                      |                                |                                    |                             |
| .....XXX.....                                                                              | UNITED STATES TREASURY.....       |                       | .....12/10/2025..... | .....0.....      | .....01/06/2026..... | .....34,982,245.....           | .....0.....                        | .....74,572.....            |
| 0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)..... |                                   |                       |                      |                  |                      | .....34,982,245.....           | .....0.....                        | .....74,572.....            |
| 0489999999 – Total – Issuer Credit Obligations (Unaffiliated).....                         |                                   |                       |                      |                  |                      | .....34,982,245.....           | .....0.....                        | .....74,572.....            |
| 0509999999 – Total Issuer Credit Obligations.....                                          |                                   |                       |                      |                  |                      | .....34,982,245.....           | .....0.....                        | .....74,572.....            |
| Exempt Money Market Mutual Funds – as Identified by SVO                                    |                                   |                       |                      |                  |                      |                                |                                    |                             |
| 60934N-50-0.....                                                                           | FEDERATED HRMS TRS INST.....      | .....%.....           | .....12/31/2025..... | .....3.620.....  | .....XXX.....        | .....26,538,049.....           | .....0.....                        | .....1,940,809.....         |
| 94975H-31-2.....                                                                           | ALLSPRING:TRS+ MM S.....          | .....%.....           | .....12/31/2025..... | .....3.310.....  | .....XXX.....        | .....7,407,159.....            | .....0.....                        | .....377,903.....           |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....                  |                                   |                       |                      |                  |                      | .....33,945,208.....           | .....0.....                        | .....2,318,712.....         |
| All Other Money Market Mutual Funds                                                        |                                   |                       |                      |                  |                      |                                |                                    |                             |
| 09248U-70-0.....                                                                           | BLACKROCK INSTL FED FUND #81..... | .....%.....           | .....12/31/2025..... | .....3.810.....  | .....XXX.....        | .....8,480,713.....            | .....0.....                        | .....1,096,709.....         |
| 8309999999 – All Other Money Market Mutual Funds.....                                      |                                   |                       |                      |                  |                      | .....8,480,713.....            | .....0.....                        | .....1,096,709.....         |
| 8589999999 – Total Cash Equivalents (Unaffiliated).....                                    |                                   |                       |                      |                  |                      | .....77,408,166.....           | .....0.....                        | .....3,489,993.....         |
| 8609999999 – Total Cash Equivalents.....                                                   |                                   |                       |                      |                  |                      | .....77,408,166.....           | .....0.....                        | .....3,489,993.....         |

|    |             |                                                                     |        |        |        |        |        |        |
|----|-------------|---------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |        |        |        |        |        |        |
|    | 1A          | 1A \$34,982,245                                                     | 1B \$0 | 1C \$0 | 1D \$0 | 1E \$0 | 1F \$0 | 1G \$0 |
|    | 1B          | 2A \$0                                                              | 2B \$0 | 2C \$0 |        |        |        |        |
|    | 1C          | 3A \$0                                                              | 3B \$0 | 3C \$0 |        |        |        |        |
|    | 1D          | 4A \$0                                                              | 4B \$0 | 4C \$0 |        |        |        |        |
|    | 1E          | 5A \$0                                                              | 5B \$0 | 5C \$0 |        |        |        |        |
|    | 1F          | 6 \$0                                                               |        |        |        |        |        |        |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |                                                               |     | 1               | 2                                    | Deposits For the Benefit of All Policyholders |            | All Other Special Deposits   |            |
|----------------------|---------------------------------------------------------------|-----|-----------------|--------------------------------------|-----------------------------------------------|------------|------------------------------|------------|
|                      |                                                               |     |                 |                                      | 3                                             | 4          | 5                            | 6          |
| States, Etc.         |                                                               |     | Type of Deposit | Purpose of Deposit                   | Book/Adjusted Carrying Value                  | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1.                   | Alabama                                                       | AL  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 2.                   | Alaska                                                        | AK  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 3.                   | Arizona                                                       | AZ  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 4.                   | Arkansas                                                      | AR  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5.                   | California                                                    | CA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 6.                   | Colorado                                                      | CO  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 7.                   | Connecticut                                                   | CT  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 8.                   | Delaware                                                      | DE  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 9.                   | District of Columbia                                          | DC  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 10.                  | Florida                                                       | FL  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 11.                  | Georgia                                                       | GA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 12.                  | Hawaii                                                        | HI  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 13.                  | Idaho                                                         | ID  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 14.                  | Illinois                                                      | IL  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 15.                  | Indiana                                                       | IN  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 16.                  | Iowa                                                          | IA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 17.                  | Kansas                                                        | KS  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 18.                  | Kentucky                                                      | KY  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 19.                  | Louisiana                                                     | LA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 20.                  | Maine                                                         | ME  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 21.                  | Maryland                                                      | MD  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 22.                  | Massachusetts                                                 | MA  | ICO             | COLLATERAL SECURITIES FOR THE MA DOI | 791,478                                       | 797,038    | 0                            | 0          |
| 23.                  | Michigan                                                      | MI  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 24.                  | Minnesota                                                     | MN  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 25.                  | Mississippi                                                   | MS  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 26.                  | Missouri                                                      | MO  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 27.                  | Montana                                                       | MT  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 28.                  | Nebraska                                                      | NE  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 29.                  | Nevada                                                        | NV  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 30.                  | New Hampshire                                                 | NH  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 31.                  | New Jersey                                                    | NJ  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 32.                  | New Mexico                                                    | NM  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 33.                  | New York                                                      | NY  | ST              | COLLATERAL SECURITIES FOR THE NY DOI | 2,792,900                                     | 2,792,900  | 0                            | 0          |
| 34.                  | North Carolina                                                | NC  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 35.                  | North Dakota                                                  | ND  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 36.                  | Ohio                                                          | OH  | ICO             | COLLATERAL SECURITIES FOR THE OH DOI | 2,331,249                                     | 2,337,443  | 0                            | 0          |
| 37.                  | Oklahoma                                                      | OK  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 38.                  | Oregon                                                        | OR  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 39.                  | Pennsylvania                                                  | PA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 40.                  | Rhode Island                                                  | RI  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 41.                  | South Carolina                                                | SC  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 42.                  | South Dakota                                                  | SD  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 43.                  | Tennessee                                                     | TN  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 44.                  | Texas                                                         | TX  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 45.                  | Utah                                                          | UT  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 46.                  | Vermont                                                       | VT  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 47.                  | Virginia                                                      | VA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 48.                  | Washington                                                    | WA  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 49.                  | West Virginia                                                 | WV  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 50.                  | Wisconsin                                                     | WI  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 51.                  | Wyoming                                                       | WY  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 52.                  | American Samoa                                                | AS  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 53.                  | Guam                                                          | GU  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 54.                  | Puerto Rico                                                   | PR  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 55.                  | US Virgin Islands                                             | VI  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 56.                  | Northern Mariana Islands                                      | MP  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 57.                  | Canada                                                        | CAN |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 58.                  | Aggregate alien and other                                     | OT  | XXX             | XXX                                  | 0                                             | 0          | 0                            | 0          |
| 59.                  | Totals                                                        |     | XXX             | XXX                                  | 5,915,627                                     | 5,927,381  | 0                            | 0          |
| Details of Write-Ins |                                                               |     |                 |                                      |                                               |            |                              |            |
| 5801.                |                                                               |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5802.                |                                                               |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5803.                |                                                               |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5898.                | Summary of remaining write-ins for Line 58 from overflow page |     | XXX             | XXX                                  | 0                                             | 0          | 0                            | 0          |
| 5899.                | Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)    |     | XXX             | XXX                                  | 0                                             | 0          | 0                            | 0          |

Physicians



SUPPLEMENT "A" TO SCHEDULE T  
Exhibit of Medical Professional Liability Premiums Written Allocated  
Allocated by States And Territories

|                      |                                                               |     | 1                             | 2                            | Direct Losses Paid |                     | 5                         | Direct Losses Unpaid |                     | 8                                             |
|----------------------|---------------------------------------------------------------|-----|-------------------------------|------------------------------|--------------------|---------------------|---------------------------|----------------------|---------------------|-----------------------------------------------|
|                      |                                                               |     | Direct<br>Premiums<br>Written | Direct<br>Premiums<br>Earned | 3                  | 4                   | Direct Losses<br>Incurred | 6                    | 7                   | Direct Losses<br>Incurred But<br>Not Reported |
| States, Etc.         |                                                               |     |                               |                              | Amount             | Number of<br>Claims |                           | Amount<br>Reported   | Number of<br>Claims |                                               |
| 1.                   | Alabama                                                       | AL  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 6,398                                         |
| 2.                   | Alaska                                                        | AK  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 3.                   | Arizona                                                       | AZ  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 142,028                                       |
| 4.                   | Arkansas                                                      | AR  | 66,726                        | 69,009                       | 2,500              | 1                   | (11,946)                  | 0                    | 0                   | 89,042                                        |
| 5.                   | California                                                    | CA  | 80,566                        | 93,383                       | 0                  | 0                   | (69,547)                  | 125,001              | 3                   | 552,632                                       |
| 6.                   | Colorado                                                      | CO  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 72,268                                        |
| 7.                   | Connecticut                                                   | CT  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 8.                   | Delaware                                                      | DE  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 12,012                                        |
| 9.                   | District of Columbia                                          | DC  | 11,546                        | 11,546                       | 0                  | 0                   | (2,417)                   | 0                    | 0                   | 17,158                                        |
| 10.                  | Florida                                                       | FL  | 0                             | 8,993                        | 0                  | 0                   | (1,883)                   | 0                    | 0                   | (2,048)                                       |
| 11.                  | Georgia                                                       | GA  | 9,525                         | 14,355                       | 0                  | 0                   | (3,005)                   | 0                    | 0                   | 41,572                                        |
| 12.                  | Hawaii                                                        | HI  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 13.                  | Idaho                                                         | ID  | 5,484                         | 5,310                        | 0                  | 0                   | (1,112)                   | 0                    | 0                   | 9,431                                         |
| 14.                  | Illinois                                                      | IL  | 0                             | 5,188                        | 0                  | 0                   | (1,086)                   | 0                    | 0                   | 5,788                                         |
| 15.                  | Indiana                                                       | IN  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 16.                  | Iowa                                                          | IA  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 17.                  | Kansas                                                        | KS  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 18.                  | Kentucky                                                      | KY  | 3,695                         | 2,824                        | 0                  | 0                   | 0                         | 0                    | 0                   | 1,318                                         |
| 19.                  | Louisiana                                                     | LA  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 20.                  | Maine                                                         | ME  | 8,203                         | 8,203                        | 0                  | 0                   | (1,717)                   | 0                    | 0                   | 2,071                                         |
| 21.                  | Maryland                                                      | MD  | 0                             | 10,634                       | 0                  | 0                   | (2,226)                   | 0                    | 0                   | 165,470                                       |
| 22.                  | Massachusetts                                                 | MA  | 0                             | 4,426                        | 0                  | 0                   | (927)                     | 0                    | 0                   | 9,846                                         |
| 23.                  | Michigan                                                      | MI  | 44,137                        | 44,045                       | 58,000             | 1                   | (51,220)                  | 0                    | 0                   | 79,445                                        |
| 24.                  | Minnesota                                                     | MN  | 6,108                         | 6,108                        | 0                  | 0                   | (1,279)                   | 0                    | 0                   | 9,578                                         |
| 25.                  | Mississippi                                                   | MS  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 8,734                                         |
| 26.                  | Missouri                                                      | MO  | 5,196                         | 5,196                        | 0                  | 0                   | (1,088)                   | 0                    | 0                   | (4,715)                                       |
| 27.                  | Montana                                                       | MT  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 8,541                                         |
| 28.                  | Nebraska                                                      | NE  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 9,922                                         |
| 29.                  | Nevada                                                        | NV  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 3,909                                         |
| 30.                  | New Hampshire                                                 | NH  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | (5,367)                                       |
| 31.                  | New Jersey                                                    | NJ  | 19,591                        | 19,591                       | 0                  | 0                   | (4,101)                   | 0                    | 0                   | (94,758)                                      |
| 32.                  | New Mexico                                                    | NM  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | (10,690)                                      |
| 33.                  | New York                                                      | NY  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 34.                  | North Carolina                                                | NC  | 35,559                        | 54,813                       | 0                  | 0                   | (11,474)                  | 5,000                | 1                   | (15,938)                                      |
| 35.                  | North Dakota                                                  | ND  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 1,258                                         |
| 36.                  | Ohio                                                          | OH  | 153,092                       | 161,224                      | 0                  | 0                   | 26,251                    | 170,000              | 4                   | (3,778)                                       |
| 37.                  | Oklahoma                                                      | OK  | 9,669                         | 10,169                       | 0                  | 0                   | (2,129)                   | 0                    | 0                   | 6,327                                         |
| 38.                  | Oregon                                                        | OR  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 18,113                                        |
| 39.                  | Pennsylvania                                                  | PA  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 6,615                                         |
| 40.                  | Rhode Island                                                  | RI  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 23,813                                        |
| 41.                  | South Carolina                                                | SC  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | (31,095)                                      |
| 42.                  | South Dakota                                                  | SD  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 43.                  | Tennessee                                                     | TN  | 56,922                        | 58,573                       | 0                  | 0                   | (12,261)                  | 0                    | 0                   | 16,758                                        |
| 44.                  | Texas                                                         | TX  | 3,593                         | 3,593                        | 0                  | 0                   | (752)                     | 0                    | 0                   | 82,740                                        |
| 45.                  | Utah                                                          | UT  | 6,159                         | 6,159                        | 0                  | 0                   | (1,289)                   | 0                    | 0                   | 12,844                                        |
| 46.                  | Vermont                                                       | VT  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 47.                  | Virginia                                                      | VA  | 147,877                       | 138,526                      | 0                  | 0                   | 46,006                    | 100,000              | 1                   | 97,547                                        |
| 48.                  | Washington                                                    | WA  | 5,350                         | 6,561                        | 0                  | 0                   | (1,373)                   | 0                    | 0                   | 26,974                                        |
| 49.                  | West Virginia                                                 | WV  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 50.                  | Wisconsin                                                     | WI  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | (4,924)                                       |
| 51.                  | Wyoming                                                       | WY  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 7,632                                         |
| 52.                  | American Samoa                                                | AS  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 53.                  | Guam                                                          | GU  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 54.                  | Puerto Rico                                                   | PR  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 55.                  | U.S. Virgin Islands                                           | VI  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 56.                  | Northern Mariana Islands                                      | MP  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 57.                  | Canada                                                        | CAN | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 58.                  | Aggregate other alien                                         | OT  | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 59.                  | Totals                                                        |     | 678,998                       | 748,429                      | 60,500             | 2                   | (110,575)                 | 400,001              | 9                   | 1,374,471                                     |
| Details of Write-Ins |                                                               |     |                               |                              |                    |                     |                           |                      |                     |                                               |
| 58001.               |                                                               |     | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 58002.               |                                                               |     | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 58003.               |                                                               |     | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page |     | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) |     | 0                             | 0                            | 0                  | 0                   | 0                         | 0                    | 0                   | 0                                             |

(Supp-455.HS) Supplement "A" to Schedule T

**NONE**

(Supp-455.HS) Write-Ins for Line 58 - Other Alien

**NONE**

(Supp-455.OP) Supplement "A" to Schedule T

**NONE**

(Supp-455.OP) Write-Ins for Line 58 - Other Alien

**NONE**

Other health care facilities



SUPPLEMENT "A" TO SCHEDULE T  
Exhibit of Medical Professional Liability Premiums Written Allocated  
Allocated by States And Territories

| States, Etc.         |                                                               |     | 1                       | 2                      | Direct Losses Paid |                  | 5                      | Direct Losses Unpaid |                  | 8                                       |
|----------------------|---------------------------------------------------------------|-----|-------------------------|------------------------|--------------------|------------------|------------------------|----------------------|------------------|-----------------------------------------|
|                      |                                                               |     | Direct Premiums Written | Direct Premiums Earned | 3                  | 4                | Direct Losses Incurred | 6                    | 7                | Direct Losses Incurred But Not Reported |
|                      |                                                               |     |                         |                        | Amount             | Number of Claims |                        | Amount Reported      | Number of Claims |                                         |
| 1.                   | Alabama                                                       | AL  | 113,795                 | 113,149                | 320,000            | 2                | 399,294                | 0                    | 0                | 127,827                                 |
| 2.                   | Alaska                                                        | AK  | 26,601                  | 27,327                 | 0                  | 0                | 19,151                 | 0                    | 0                | 35,691                                  |
| 3.                   | Arizona                                                       | AZ  | 87,302                  | 111,032                | 0                  | 0                | 77,810                 | 10,000               | 1                | 5,359                                   |
| 4.                   | Arkansas                                                      | AR  | 114,079                 | 106,440                | 0                  | 0                | 74,592                 | 0                    | 0                | 97,216                                  |
| 5.                   | California                                                    | CA  | 6,993,207               | 6,237,061              | 5,447,000          | 15               | 5,974,369              | 1,860,103            | 32               | 6,840,470                               |
| 6.                   | Colorado                                                      | CO  | 119,487                 | 123,569                | 0                  | 0                | 76,596                 | 0                    | 0                | 84,722                                  |
| 7.                   | Connecticut                                                   | CT  | 100,147                 | 92,045                 | 0                  | 0                | 74,504                 | 10,000               | 1                | 112,609                                 |
| 8.                   | Delaware                                                      | DE  | (256)                   | 3,416                  | 0                  | 0                | 2,394                  | 0                    | 0                | (2,288)                                 |
| 9.                   | District of Columbia                                          | DC  | 42,713                  | 39,881                 | 0                  | 0                | 27,948                 | 0                    | 0                | 62,989                                  |
| 10.                  | Florida                                                       | FL  | 683,762                 | 653,570                | 241,026            | 2                | 1,058,039              | 360,000              | 4                | 834,032                                 |
| 11.                  | Georgia                                                       | GA  | 346,238                 | 315,616                | 0                  | 0                | 231,182                | 10,001               | 1                | 310,007                                 |
| 12.                  | Hawaii                                                        | HI  | 4,301                   | 2,512                  | 0                  | 0                | 1,760                  | 0                    | 0                | 1,715                                   |
| 13.                  | Idaho                                                         | ID  | 46,833                  | 87,511                 | 0                  | 0                | 61,327                 | 10,000               | 1                | 112,727                                 |
| 14.                  | Illinois                                                      | IL  | 255,508                 | 150,997                | 1,002,982          | 7                | 127,134                | 2                    | 2                | 145,876                                 |
| 15.                  | Indiana                                                       | IN  | 8,679                   | 16,012                 | 0                  | 0                | 11,221                 | 0                    | 0                | 22,853                                  |
| 16.                  | Iowa                                                          | IA  | 5,218                   | 4,868                  | 0                  | 0                | 3,411                  | 0                    | 0                | (3,543)                                 |
| 17.                  | Kansas                                                        | KS  | 59,064                  | 35,934                 | 0                  | 0                | 25,182                 | 0                    | 0                | 36,416                                  |
| 18.                  | Kentucky                                                      | KY  | 130,202                 | 133,633                | 0                  | 0                | 507,456                | 690,000              | 4                | 59,386                                  |
| 19.                  | Louisiana                                                     | LA  | 15,471                  | 19,580                 | 0                  | 0                | 13,722                 | 0                    | 0                | 25,156                                  |
| 20.                  | Maine                                                         | ME  | 23,392                  | 24,998                 | 0                  | 0                | 17,519                 | 0                    | 0                | 44,865                                  |
| 21.                  | Maryland                                                      | MD  | 249,662                 | 281,509                | 957,500            | 3                | 954,777                | 0                    | 0                | 223,486                                 |
| 22.                  | Massachusetts                                                 | MA  | 218,220                 | 218,979                | 0                  | 0                | 153,458                | 0                    | 0                | 271,482                                 |
| 23.                  | Michigan                                                      | MI  | 223,619                 | 295,374                | 0                  | 0                | 216,995                | 10,000               | 1                | 333,751                                 |
| 24.                  | Minnesota                                                     | MN  | 138,526                 | 124,463                | (275)              | 1                | 236,947                | 150,000              | 1                | 165,676                                 |
| 25.                  | Mississippi                                                   | MS  | 57,718                  | 69,557                 | 0                  | 0                | 48,745                 | 0                    | 0                | 76,979                                  |
| 26.                  | Missouri                                                      | MO  | 136,574                 | 161,338                | 0                  | 0                | 113,064                | 0                    | 0                | 209,303                                 |
| 27.                  | Montana                                                       | MT  | 55,237                  | 58,189                 | 0                  | 0                | 39,778                 | 0                    | 0                | 64,286                                  |
| 28.                  | Nebraska                                                      | NE  | 29,542                  | 36,526                 | 0                  | 0                | 25,597                 | 0                    | 0                | 26,456                                  |
| 29.                  | Nevada                                                        | NV  | 68,665                  | 74,465                 | 0                  | 0                | 52,184                 | 0                    | 0                | 86,816                                  |
| 30.                  | New Hampshire                                                 | NH  | 2,750                   | 2,749                  | 0                  | 0                | 1,926                  | 0                    | 0                | 2,711                                   |
| 31.                  | New Jersey                                                    | NJ  | 35,105                  | 45,306                 | 0                  | 0                | 31,750                 | 0                    | 0                | 209,669                                 |
| 32.                  | New Mexico                                                    | NM  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 19,098                                  |
| 33.                  | New York                                                      | NY  | 613,483                 | 668,062                | 25,000             | 1                | 603,171                | 1,975,999            | 11               | 791,447                                 |
| 34.                  | North Carolina                                                | NC  | 316,302                 | 275,900                | 0                  | 0                | 193,348                | 0                    | 0                | 324,245                                 |
| 35.                  | North Dakota                                                  | ND  | 23,679                  | 18,551                 | 0                  | 0                | 13,000                 | 0                    | 0                | 22,040                                  |
| 36.                  | Ohio                                                          | OH  | 801,147                 | 776,873                | 0                  | 0                | 512,230                | 0                    | 0                | 1,090,869                               |
| 37.                  | Oklahoma                                                      | OK  | 175,158                 | 192,100                | 0                  | 0                | 224,622                | 90,000               | 1                | 267,679                                 |
| 38.                  | Oregon                                                        | OR  | 273,827                 | 254,705                | 17,283             | 1                | 390,996                | 205,218              | 3                | 281,864                                 |
| 39.                  | Pennsylvania                                                  | PA  | 301,069                 | 287,254                | 245,000            | 1                | 447,305                | 11,000               | 3                | 336,952                                 |
| 40.                  | Rhode Island                                                  | RI  | 40,879                  | 40,850                 | 0                  | 0                | 28,627                 | 0                    | 0                | 28,627                                  |
| 41.                  | South Carolina                                                | SC  | 82,090                  | 79,801                 | 325,000            | 1                | 355,923                | 0                    | 0                | 77,866                                  |
| 42.                  | South Dakota                                                  | SD  | 18,866                  | 19,968                 | 0                  | 0                | 13,993                 | 0                    | 0                | 36,473                                  |
| 43.                  | Tennessee                                                     | TN  | 117,374                 | 112,536                | 267,500            | 2                | 146,364                | 0                    | 0                | 95,542                                  |
| 44.                  | Texas                                                         | TX  | 379,568                 | 350,811                | 0                  | 0                | 250,845                | 5,000                | 2                | 342,099                                 |
| 45.                  | Utah                                                          | UT  | 168,878                 | 126,777                | 0                  | 0                | 88,844                 | 0                    | 0                | 124,658                                 |
| 46.                  | Vermont                                                       | VT  | 29,636                  | 34,748                 | 0                  | 0                | 24,351                 | 0                    | 0                | 39,083                                  |
| 47.                  | Virginia                                                      | VA  | 385,101                 | 297,966                | 0                  | 0                | 208,811                | 2                    | 2                | 264,971                                 |
| 48.                  | Washington                                                    | WA  | 1,077,882               | 1,093,469              | 0                  | 0                | 766,292                | 0                    | 0                | 1,333,849                               |
| 49.                  | West Virginia                                                 | WV  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 50.                  | Wisconsin                                                     | WI  | 99,617                  | 116,282                | 4,900,000          | 1                | 4,481,490              | 0                    | 0                | 124,881                                 |
| 51.                  | Wyoming                                                       | WY  | 5,786                   | 5,491                  | 0                  | 0                | 3,848                  | 0                    | 0                | 3,068                                   |
| 52.                  | American Samoa                                                | AS  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 53.                  | Guam                                                          | GU  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 54.                  | Puerto Rico                                                   | PR  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 55.                  | U.S. Virgin Islands                                           | VI  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 56.                  | Northern Mariana Islands                                      | MP  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 57.                  | Canada                                                        | CAN | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 58.                  | Aggregate other alien                                         | OT  | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 59.                  | Totals                                                        |     | 15,301,703              | 14,419,750             | 13,748,016         | 37               | 19,413,892             | 5,397,325            | 70               | 16,230,011                              |
| Details of Write-Ins |                                                               |     |                         |                        |                    |                  |                        |                      |                  |                                         |
| 58001.               |                                                               |     | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 58002.               |                                                               |     | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 58003.               |                                                               |     | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page |     | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) |     | 0                       | 0                      | 0                  | 0                | 0                      | 0                    | 0                | 0                                       |

**OVERFLOW PAGE FOR WRITE-INS**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

For The Year Ended December 31, 2025  
(To Be Filed by March 1)

NAIC Group Code: 3494

NAIC Company Code: 12203

Company Name: James River Insurance Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

| Direct Premiums |            | Direct Losses |          | Direct Defense and Cost Containment |          | Percentage of In Force Policies |            |
|-----------------|------------|---------------|----------|-------------------------------------|----------|---------------------------------|------------|
| 1               | 2          | 3             | 4        | 5                                   | 6        | 7                               | 8          |
| Written         | Earned     | Paid          | Incurred | Paid                                | Incurred | Claims Made                     | Occurrence |
| \$ 1,492,840    | \$ 970,291 | \$ 0          | \$ 0     | \$ 0                                | \$ 0     | 0 %                             | 0 %        |

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?NO
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?NO
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified:\$ 0

2.32 Amount estimated using reasonable assumptions:\$ 0
- 2.4 If the answer to question 2.1 is yes, please provide the following:

| Direct Losses |                                | Direct Defense and Cost Containment |                                | Percentage of In Force Policies |            |
|---------------|--------------------------------|-------------------------------------|--------------------------------|---------------------------------|------------|
| 1             | 2                              | 3                                   | 4                              | 5                               | 6          |
| Paid          | Paid + Change in Case Reserves | Paid                                | Paid + Change in Case Reserves | Claims Made                     | Occurrence |
| \$ 0          | \$ 0                           | \$ 0                                | \$ 0                           | 0 %                             | 0 %        |



EXHIBIT OF OTHER LIABILITIES BY LINES OF BUSINESS

AS REPORTED ON LINE 17 OF THE EXHIBIT OF PREMIUMS AND LOSSES  
To Be Filed by March 1

NAIC Group Code: 3494

NAIC Company Code: 12203

|                                                                          | Direct Business Only |                 |                                       |                              |
|--------------------------------------------------------------------------|----------------------|-----------------|---------------------------------------|------------------------------|
|                                                                          | Prior Year           | Current Year    |                                       |                              |
|                                                                          | 1                    | 2               | 3                                     | 4                            |
|                                                                          | Written Premium      | Written Premium | Losses Paid<br>(deducting<br>salvage) | Losses Unpaid<br>(Case Base) |
| 1. Completed operations.....                                             | 0                    | 0               | 0                                     | 0                            |
| 2. Errors & omissions (E&O).....                                         | 9,791,417            | 10,378,836      | 9,497,682                             | 6,505,708                    |
| 3. Directors & officers (D&O).....                                       | 400,818              | 289,324         | 0                                     | 0                            |
| 4. Environmental liability.....                                          | 5,778,504            | 5,781,202       | 1,687,098                             | 1,155,626                    |
| 5. Excess workers' compensation.....                                     | 0                    | 0               | 0                                     | 0                            |
| 6. Commercial excess & umbrella.....                                     | 0                    | 0               | 0                                     | 0                            |
| 7. Personal umbrella.....                                                | 0                    | 0               | 0                                     | 0                            |
| 8. Employment liability.....                                             | 1,293,759            | 1,261,486       | 623,666                               | 427,198                      |
| 9. Aggregate write-ins for facilities and premises (CGL).....            | 803,641,278          | 770,164,009     | 367,180,344                           | 251,510,679                  |
| 10. Internet & cyber liability.....                                      | 425,424              | 409,215         | 29,710                                | 20,351                       |
| 11. Aggregate write-ins for other.....                                   | 0                    | 0               | 0                                     | 0                            |
| 12. Total ASL 17 - other liability (sum of lines 1 through 11).....      | 821,331,200          | 788,284,072     | 379,018,500                           | 259,619,562                  |
| Details of Write-Ins                                                     |                      |                 |                                       |                              |
| 0901. PREMISES AND OPERATIONS LIABILITY.....                             | 411,259,143          | 396,900,583     | 182,060,261                           | 124,707,390                  |
| 0902. COMMERCIAL GENERAL LIABILITY.....                                  | 283,250,125          | 291,778,422     | 93,314,448                            | 63,918,399                   |
| 0903. AUTO-COMMERCIAL PACKAGE.....                                       | 76,817,376           | 62,817,168      | 78,045,077                            | 53,459,207                   |
| 0998. Summary of remaining write-ins for Line 09 from overflow page..... | 32,314,634           | 18,667,836      | 13,760,558                            | 9,425,683                    |
| 0999. Summary of remaining write-ins for Line 09 from overflow page..... | 803,641,278          | 770,164,009     | 367,180,344                           | 251,510,679                  |
| 1101.....                                                                | 0                    | 0               | 0                                     | 0                            |
| 1102.....                                                                | 0                    | 0               | 0                                     | 0                            |
| 1103.....                                                                | 0                    | 0               | 0                                     | 0                            |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0                    | 0               | 0                                     | 0                            |
| 1199. Summary of remaining write-ins for Line 11 from overflow page..... | 0                    | 0               | 0                                     | 0                            |

OVERFLOW PAGE FOR WRITE-INS

|                                                                          | Direct Business Only |                 |                                       |                              |
|--------------------------------------------------------------------------|----------------------|-----------------|---------------------------------------|------------------------------|
|                                                                          | Prior Year           | Current Year    |                                       |                              |
|                                                                          | 1                    | 2               | 3                                     | 4                            |
|                                                                          | Written Premium      | Written Premium | Losses Paid<br>(deducting<br>salvage) | Losses Unpaid<br>(Case Base) |
| 0904. LIQUOR LIABILITY.....                                              | 14,483,869           | 11,840,784      | 4,691,820                             | 3,213,795                    |
| 0905. TERRORISM-COMMERCIAL PACKAGE.....                                  | 5,379,290            | 4,903,309       | 8,703                                 | 5,960                        |
| 0906. CONTRACTUAL LIABILITY.....                                         | 12,451,475           | 1,923,743       | 8,407,144                             | 5,758,713                    |
| 0907. PERSONAL INJURY.....                                               | 0                    | 0               | 652,891                               | 447,215                      |
| 0997. Summary of remaining write-ins for Line 09 from overflow page..... | 32,314,634           | 18,667,836      | 13,760,558                            | 9,425,683                    |
| 1197. Summary of remaining write-ins for Line 11 from overflow page..... | 0                    | 0               | 0                                     | 0                            |