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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

NAIC Group Code 4694 (Current) 4694 (Prior) NAIC Company Code 13634 Employer's ID Number 26-3728115

Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA

Country of Domicile United States of America

Incorporated/Organized 11/14/2008 Commenced Business 07/09/2009

Statutory Home Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number), Radnor, PA, US 19087 (City or Town, State, Country and Zip Code)

Main Administrative Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)
Radnor, PA, US 19087 (City or Town, State, Country and Zip Code), 877-673-8190 (Area Code) (Telephone Number)

Mail Address Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number or P.O. Box), Radnor, PA, US 19087 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)
Radnor, PA, US 19087 (City or Town, State, Country and Zip Code), 877-673-8190 (Area Code) (Telephone Number)

Internet Website Address www.essent.us

Statutory Statement Contact Christopher Rhoads (Name), 610-225-1849 (Area Code) (Telephone Number)
christopher.rhoads@essent.us (E-mail Address), 610-386-2396 (FAX Number)

OFFICERS

CEO	Mark Anthony Casale	SVP/CLO/Secretary	Mary Lourdes Gibbons
President	Christopher Gerard Curran	SVP/CFO	David Bruce Weinstock

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

Mark Anthony Casale	Christopher Gerard Curran	Angela Louise Heise
Roy James Kasmar	Anu Karna	Douglas John Pauls
David Bruce Weinstock		

State of Pennsylvania
County of Delaware 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.

Christopher Gerard Curran	Mary Lourdes Gibbons	David Bruce Weinstock
President	SVP/CLO/Secretary	SVP/CFO

Subscribed and sworn to before me this 7th day of August 2026

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

Lois A. Chapla
Notary Public
06/11/2027

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	3,648,611,812		3,648,611,812	3,553,395,009
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	804,764	197,164	607,600	684,800
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)	1,962,870		1,962,870	0
5.	Cash ($ 58,861,780), cash equivalents ($ 74,396,309) and short-term investments ($ 61,169)	133,319,258		133,319,258	119,316,625
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	250,526,600	0	250,526,600	231,672,063
9.	Receivables for securities	64,777		64,777	95,309
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,035,290,081	197,164	4,035,092,917	3,905,163,806
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	29,390,083		29,390,083	28,314,297
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	53,637,591		53,637,591	39,880,397
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,304,505		1,304,505	9,913,829
18.2	Net deferred tax asset	78,396,241	55,086,888	23,309,353	23,755,309
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	3,104,385	2,786,233	318,152	270,669
21.	Furniture and equipment, including health care delivery assets ($ ....)	2,520,272	2,520,272	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	310,276		310,276	2,842,607
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	8,080,539	7,537,264	543,275	1,365,171
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,212,033,973	68,127,821	4,143,906,152	4,011,506,085
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	4,212,033,973	68,127,821	4,143,906,152	4,011,506,085
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	7,537,264	7,537,264	0	0
2502.	Accounts receivable	543,275		543,275	1,253,070
2503.	Receivable for claims paid			0	112,101
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,080,539	7,537,264	543,275	1,365,171

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 69,305,344)	245,459,245	228,848,248
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,764,207	1,722,389
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	23,105,439	29,306,930
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,585,177	4,318,391
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 22,223,664 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	41,950,489	50,033,581
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	133,456,548	122,536,012
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated	25,461	5,454
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,161,953	1,693,593
20.	Derivatives	0	0
21.	Payable for securities	13,195,459	154,299
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,671,010,117	2,621,786,710
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,136,714,095	3,060,405,607
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,136,714,095	3,060,405,607
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	301,882,057	245,790,478
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,007,192,057	951,100,478
38.	Totals (Page 2, Line 28, Col. 3)	4,143,906,152	4,011,506,085
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,671,010,117	2,621,786,710
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,671,010,117	2,621,786,710
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 492,270,611)	503,000,941	505,893,643	1,014,596,049
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 236,777,063)	239,424,302	221,469,420	463,133,964
	1.4 Net (written $ 255,493,548)	263,576,639	284,424,223	551,462,085
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 69,474,220):			
	2.1 Direct	81,721,500	53,632,004	171,247,724
	2.2 Assumed			0
	2.3 Ceded	46,462,197	26,334,763	87,596,109
	2.4 Net	35,259,303	27,297,241	83,651,615
3.	Loss adjustment expenses incurred	159,351	14,829	346,572
4.	Other underwriting expenses incurred	33,171,973	39,091,684	66,847,596
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	68,590,627	66,403,754	150,845,783
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	194,986,012	218,020,469	400,616,302
	INVESTMENT INCOME			
9.	Net investment income earned	70,396,183	67,449,130	142,606,593
10.	Net realized capital gains (losses) less capital gains tax of $ (83,727)	(302,645)	(163,759)	(523,931)
11.	Net investment gain (loss) (Lines 9 + 10)	70,093,538	67,285,371	142,082,662
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	3,434,190	3,328,093	6,673,918
15.	Total other income (Lines 12 through 14)	3,434,190	3,328,093	6,673,918
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	268,513,740	288,633,933	549,372,882
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	268,513,740	288,633,933	549,372,882
19.	Federal and foreign income taxes incurred	62,556,283	39,945,005	68,773,190
20.	Net income (Line 18 minus Line 19)(to Line 22)	205,957,457	248,688,928	480,599,692
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	951,100,478	1,101,893,258	1,101,893,258
22.	Net income (from Line 20)	205,957,457	248,688,928	480,599,692
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	13,114,406	259,292	(7,385,098)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(473,735)	(194,701)	(17,233,571)
27.	Change in nonadmitted assets	1,716,858	1,011,519	15,540,683
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(115,000,000)	(130,000,000)	(493,015,031)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(49,223,407)	(71,552,076)	(129,299,455)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	56,091,579	48,212,962	(150,792,780)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,007,192,057	1,150,106,220	951,100,478
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	3,434,190	3,328,093	6,673,918
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	3,434,190	3,328,093	6,673,918
3701.	Increase in contingency reserves	(49,223,407)	(71,552,076)	(129,299,455)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(49,223,407)	(71,552,076)	(129,299,455)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	252,656,889	287,383,680	559,125,597
2.	Net investment income	64,796,568	66,229,281	136,020,227
3.	Miscellaneous income	4,143,985	3,312,343	6,499,936
4.	Total (Lines 1 to 3)	321,597,442	356,925,304	701,645,760
5.	Benefit and loss related payments	18,648,306	9,528,990	27,644,890
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	38,931,580	48,216,870	69,861,006
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	53,863,232	38,857,933	68,400,002
10.	Total (Lines 5 through 9)	111,443,118	96,603,793	165,905,898
11.	Net cash from operations (Line 4 minus Line 10)	210,154,324	260,321,511	535,739,862
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	198,842,356	218,226,322	507,493,474
	12.2 Stocks	77,200	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	1,560,618	494,632	494,632
	12.5 Other invested assets	10,023,012	5,223,694	16,006,495
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(462)
	12.7 Miscellaneous proceeds	13,071,692	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	223,574,878	223,944,648	523,994,139
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	295,676,895	383,147,177	756,849,719
	13.2 Stocks	0	54,800	54,800
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	3,586,570	494,632	494,632
	13.5 Other invested assets	9,735,109	54,976,049	78,385,067
	13.6 Miscellaneous applications	0	6,445,340	9,617,829
	13.7 Total investments acquired (Lines 13.1 to 13.6)	308,998,574	445,117,998	845,402,047
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(85,423,696)	(221,173,350)	(321,407,908)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	115,000,000	130,000,000	302,868,523
	16.6 Other cash provided (applied)	4,272,005	(1,519,686)	(2,537,165)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(110,727,995)	(131,519,686)	(305,405,688)
	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)	14,002,633	(92,371,525)	(91,073,734)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	119,316,625	210,390,359	210,390,359
	19.2 End of period (Line 18 plus Line 19.1)	133,319,258	118,018,834	119,316,625

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

20.0001. Dividend of bonds to Parent		0	190,146,508

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

A. The financial statements of Essent Guaranty, Inc. ("the Company" or "Essent Guaranty") are presented on the basis of accounting practices prescribed or permitted by the Pennsylvania Insurance Department and the NAIC Accounting Practices and Procedures manual.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices and procedures and practices prescribed and permitted by the State of Pennsylvania is shown below:

		SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME						
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)		XXX	XXX	XXX	$ 205,957,457	$ 480,599,692
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					—	—
(4) NAIC SAP	(1-2-3=4)	XXX	XXX	XXX	$ 205,957,457	$ 480,599,692
SURPLUS						
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)		XXX	XXX	XXX	$1,007,192,057	$ 951,100,478
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					—	—
(8) NAIC SAP	(5-6-7=8)	XXX	XXX	XXX	$1,007,192,057	$ 951,100,478

B. No significant change from year-end 2025.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2025.

(2) Highest-quality and high-quality (NAIC designations 1 and 2, respectively) bonds not backed by other loans are stated at amortized cost and are amortized using the interest method. All other bonds not backed by other loans (NAIC designations 3 to 6) are stated at the lower of amortized cost or fair value. The Company does not own any mandatory convertible securities or SVO-Identified investments identified in SSAP No. 26R.

(3)-(5) No significant change from year-end 2025.

(6) Loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to value these securities.

(7)-(13) No significant change from year-end 2025.

D. Management has not identified any issues to raise substantial doubt regarding the Company's ability to continue as a going concern.

2. **Accounting Changes and Correction of Errors**

No significant change from year-end 2025.

3. **Business Combinations and Goodwill**

No significant change from year-end 2025.

4. **Discontinued Operations**

No significant change from year-end 2025.

5. **Investments**

A. No significant change from year-end 2025.

B. No significant change from year-end 2025.

C. No significant change from year-end 2025.

D. Asset-Backed Securities

(1) The Company uses widely accepted models for prepayment assumptions in valuing asset-backed securities with inputs from major third party data providers.

NOTES TO FINANCIAL STATEMENTS

(2) The Company has not recognized any other-than-temporary impairments on asset-backed securities

(3) The Company has not recognized any other-than-temporary impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.

(4) All impaired asset-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

The aggregate amount of unrealized losses:

1. Less than 12 months: $3,091,057
2. 12 Months or longer: $33,907,114

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $330,917,153
2. 12 Months or longer: $356,744,011

(5) In determining whether an impairment is other-than-temporary, the Company assesses its intent to sell these securities and whether it will be required to sell these securities before the recovery of their amortized cost basis. The decline in fair values of these investment securities is principally associated with the changes in the interest rate environment subsequent to their purchase.

E. The Company does not have any dollar repurchase agreement investments and/or securities lending transactions.

F. The Company does not have any repurchase agreements transactions accounted for as secured borrowings.

G. The Company does not have any reverse repurchase agreement transactions accounted for as secured borrowings.

H. The Company does not have any repurchase agreements transactions accounted for as a sale.

I. The Company does not have reserve repurchase agreements transactions accounted for as a sale.

J. No significant change from year-end 2025.

K. No significant change from year-end 2025.

L. No significant change from year-end 2025.

M. The Company does not have any working capital finance investments.

N. The Company does not offset or net assets or liabilities associated with derivatives, repurchase and reverse repurchases, or securities borrowing and securities lending assets and liabilities.

O. No significant change from year-end 2025.

P. No significant change from year-end 2025.

Q. No significant change from year-end 2025.

R. The Company does not participate in a cash pooling arrangement.

S. The Company does not have Aggregate Collateral Loans.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2025.

7. Investment Income

No significant change from year-end 2025.

8. Derivative Instruments

The Company had no derivative instruments at June 30, 2026.

9. Income Taxes

No significant change from year-end 2025.

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

A. No significant change from year-end 2025.

B. Essent Guaranty paid to its parent, Essent US Holdings, Inc., a dividend of $50 million on April 6, 2026 and a dividend of $65 million on June 29, 2026.

C. - M. No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No significant change from year-end 2025.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $1,035,976,538. The Company calculated this amount as 25% of admitted assets as of June 30, 2026.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$607,600	$607,600	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$607,600	$607,600	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,035,976,538	XXX	XXX

(2) Prior Year-end

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$684,800	$684,800	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total l (a+b+c+d)	$684,800	$684,800	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,002,876,521	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$607,600	$607,600	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) The Company has not pledged any collateral to the FHLB as of June 30, 2026.

(4) The Company has not borrowed any funds from the FHLB as of June 30, 2026.

NOTES TO FINANCIAL STATEMENTS

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

A, B, C & D The Company has no defined benefit plans.

E. No significant change from year-end 2025.

F. No significant change from year-end 2025.

G. No significant change from year-end 2025.

H. No significant change from year-end 2025.

I. No significant change from year-end 2025.

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

No significant change from year-end 2025.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2025.

15. Leases

No significant change from year-end 2025.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change from year-end 2025.

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

The Company did not have any transfers of receivables reported as sales, transfer and servicing of financial assets, or wash sales.

18. Gain or Loss to the Reporting Entity from Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans

No significant change from year-end 2025.

19. Direct Premium Written by Managing General Agents/Third Party Administrators

No significant change from year-end 2025.

20. Fair Value Measurements

A.

1) Fair value measurements as of June 30, 2026:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Net Asset Value	Total
Bonds					
Issuer Credit Obligations	$ 573,447	$10,190,245	$ —	$ —	$10,763,692
Asset-Backed Securities	—	458,230	—	—	458,230
Total Bonds	573,447	10,648,475	—	—	11,221,922
Cash Equivalents					
Exempt Money Market Mutual Funds	$ —	$ —	$ —	—	$ —
Other Money Market Mutual Funds	74,396,309	—	—	—	74,396,309
Total Cash Equivalents	74,396,309	—	—	—	74,396,309
Short Term Investments					
Bank Loans - Acquired (Unaffiliated)	$ —	$ 59,241	$ —	$ —	$ 59,241
Total Short Term Investments	—	59,241	—	—	59,241
Other Long Term Assets (BA)					
Debt Securities That Lack Substantive Credit Enhancement	$ —	7,749,084	$ —		$ 7,749,084
Total Other Long Term Assets (BA)	—	7,749,084	—	—	7,749,084
Total Assets at Fair Value	$74,969,756	$18,456,800	$ —	$ —	$93,426,556

NOTES TO FINANCIAL STATEMENTS

2) Fair value measurements in Level 3 - None.

   a) Level 3 gains or losses for the period recognized in income or surplus - None.

   b) Level 3 purchases, sales, issues and settlements - None.

   c) There were no transfers into or out of Level 3.

3) Transfers between all levels are recognized as of the end of the quarter in which the transfer occurs.

4) The securities within Level 2 were fair valued using a third party pricing service.

5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments:

June 30, 2026 Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds - Issuer Credit Obligations	$2,353,640,810	$2,444,760,868	$ 579,812,216	$1,773,828,594	$ —	$ —	$ —
Bonds - Asset-Backed Securities	1,170,982,310	1,203,850,944	—	1,170,982,310	—	—	—
Cash equivalents	74,396,309	74,396,309	74,396,309	—	—	—	—
Common stocks	607,600	607,600	—	607,600	—	—	—

December 31, 2025 Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds - Issuer Credit Obligations	$2,384,933,482	$2,456,268,834	$ 612,807,216	$1,772,126,266	$ —	$ —	$ —
Bonds - Asset-Backed Securities	1,071,024,637	1,097,126,175	—	1,071,024,637		—	
Cash equivalents	37,070,866	37,070,866	37,070,866	—	—	—	—
Common stocks	684,800	684,800	—	684,800	—	—	—

The following methods and assumptions were used in estimating fair values of financial instruments:

- Bonds, short-term investments and cash equivalents - Bonds, short-term investments and cash equivalents are valued using quoted market prices in active markets, when available, and classified as Level 1 of the fair value hierarchy. Investments are classified as Level 2 in the fair value hierarchy if quoted market prices are not available and fair values are estimated using quoted prices of similar securities or recently executed transactions for the securities. Pricing services are used for valuation of all investments.

- Common stocks - Common stocks are comprised solely of FHLB capital stock which must be held in connection with the Company's FHLB membership. The price of FHLB capital stock cannot fluctuate, and all FHLB capital stock must be purchased, repurchased or transferred at its par value. Common stocks are classified as Level 2 in the fair value hierarchy as the carrying amount approximates the fair value.

D. None.

E. None.

21. <u>Other Items</u>

A.- F. No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	5	$ 700,529,481
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2025.

22. Events Subsequent

The Company has considered subsequent events through August 7, 2026.

23. Reinsurance

No significant change from year-end 2025.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospective rated contracts or contracts subject to redetermination.

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2025 were $230,570,637. For the period ended June 30, 2026, $18,578,292 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $176,967,158 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $35,025,187 favorable prior-year development during the period of December 31, 2025 to June 30, 2026. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2025.

26. Intercompany Pooling Arrangements

No significant change from year-end 2025.

27. Structured Settlements

No significant change from year-end 2025.

28. Healthcare Receivables

No significant change from year-end 2025.

29. Participating Policies

No significant change from year-end 2025.

30. Premium Deficiency Reserve

No significant change from year-end 2025.

31. High Deductibles

No significant change from year-end 2025.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change from year-end 2025.

33. Asbestos/Environmental Reserves

No significant change from year-end 2025.

34. Subscriber Savings Accounts

No significant change from year-end 2025.

35. Multiple Peril Crop Insurance

No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS

36. **Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

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

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001448893

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5\. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2023

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/30/2025

6.4 By what department or departments?
Pennsylvania Insurance Department .....

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

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

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

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

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

FINANCIAL

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

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

INVESTMENT

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

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$
13.22	Preferred Stock	$ 0	$
13.23	Common Stock	$ 197,164	$ 197,164
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$
13.26	All Other	$ 0	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 197,164	$ 197,164
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ...... Yes [ ] No [X]

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

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0
15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0
15.3 Total payable for securities lending reported on the liability page. ...... $ 0

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Northern Trust	50 South LaSalle Street, Chicago, IL 60603

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? .... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P.	U
Wellington Management Company, LLP	U
Loomis, Sayles & Company, L.P.	U
Paul Stephen Borgia	I
Joseph James Manion, Jr.	I

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

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ] N/A [ ]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	SEC	DS
106595	Wellington Management Company, LLP	SEC	DS
103577	Loomis, Sayles & Company, L.P.	SEC	NO

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

17.2 If no, list exceptions:

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

Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

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

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

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
....

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

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

3.2 If yes, give full and complete information thereto.
....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent .... %

5.2 A&H cost containment percent .... %

5.3 A&H expense percent excluding cost containment expenses .... %

6.1 Do you act as a custodian for health savings accounts? .... Yes [ ] No [X]

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

6.3 Do you act as an administrator for health savings accounts? .... Yes [ ] No [X]

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

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

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .... Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

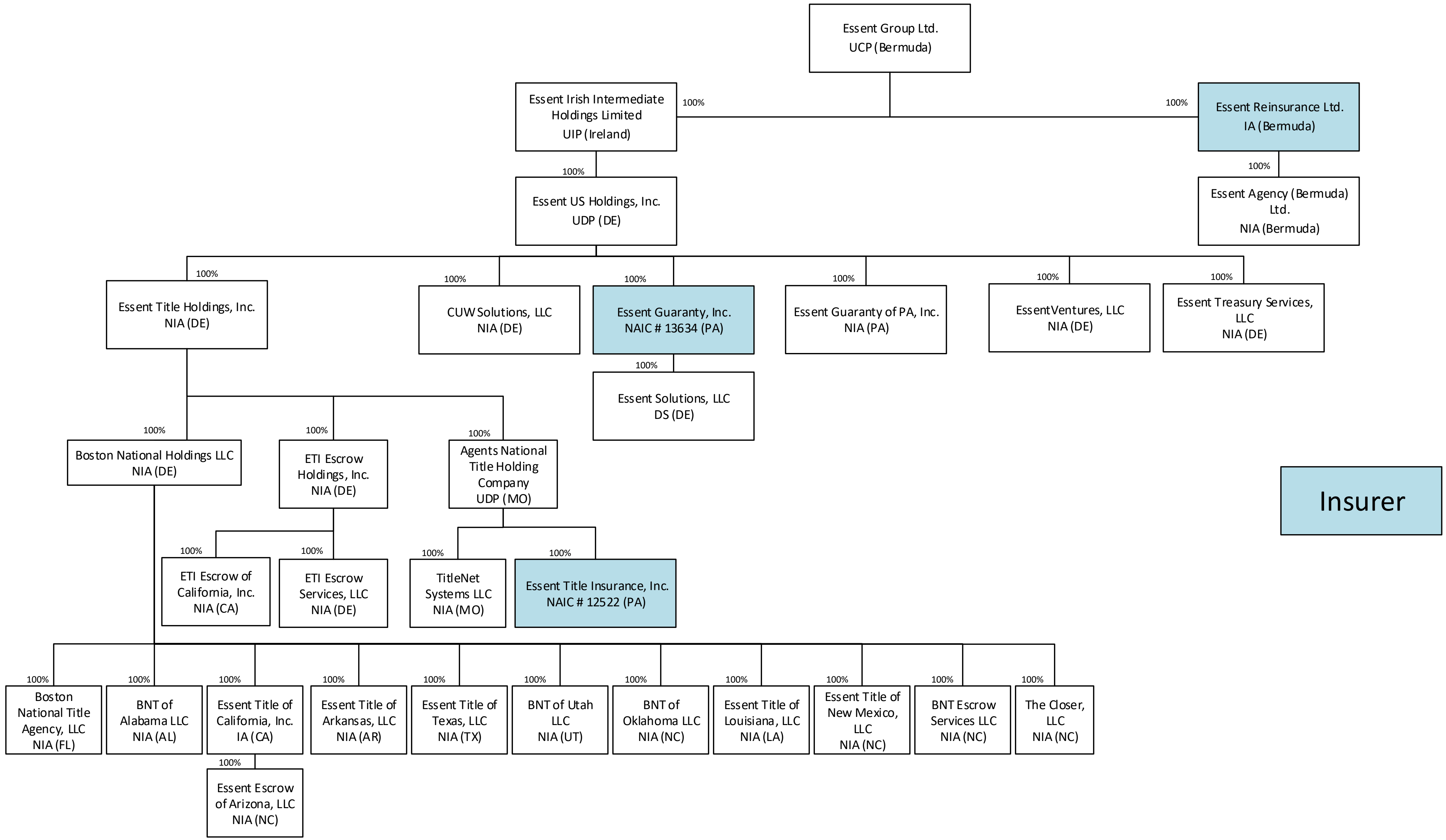
Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	4,627,020	4,754,893	433,657	244,220	2,918,964	2,410,594
2. Alaska AK	L	729,583	793,206	95,016	717	403,952	383,903
3. Arizona AZ	L	20,076,534	18,869,627	3,286,038	980,343	16,797,928	12,219,211
4. Arkansas AR	L	3,732,298	4,142,246	224,437	192,683	2,153,886	1,684,378
5. California CA	L	53,816,176	54,623,921	3,748,270	1,969,787	84,845,330	66,811,758
6. Colorado CO	L	17,138,768	17,365,131	1,264,106	1,249,600	12,519,757	8,261,649
7. Connecticut CT	L	3,741,058	3,959,770	87,108		2,528,511	2,370,202
8. Delaware DE	L	1,155,817	1,169,096		92,780	620,475	707,313
9. District of Columbia DC	L	816,088	865,387	149,727	81,749	1,507,794	776,447
10. Florida FL	L	65,199,278	63,656,814	5,185,810	897,019	93,977,890	56,799,781
11. Georgia GA	L	20,717,722	20,012,422	1,510,205	835,347	22,300,743	15,736,544
12. Hawaii HI	L	1,128,310	1,140,976			1,267,527	827,080
13. Idaho ID	L	5,771,825	5,165,605	404,151	237,352	3,930,014	2,460,605
14. Illinois IL	L	12,668,311	13,240,739	346,402	536,595	9,805,525	9,771,123
15. Indiana IN	L	8,494,592	8,302,523	415,911	325,767	5,993,728	4,440,122
16. Iowa IA	L	1,896,686	1,963,249	89,561	133,343	1,105,758	855,456
17. Kansas KS	L	2,299,522	2,278,308	97,677	81,767	985,503	882,130
18. Kentucky KY	L	4,040,245	4,064,326	257,245	81,941	2,507,756	1,897,417
19. Louisiana LA	L	4,278,767	4,548,266	409,158	487,254	5,192,273	5,907,102
20. Maine ME	L	1,135,960	1,097,007			850,291	722,946
21. Maryland MD	L	10,120,444	10,768,245	572,380	59,048	8,865,140	7,126,379
22. Massachusetts MA	L	5,909,771	5,814,241	92,234	196,958	4,257,080	3,655,431
23. Michigan MI	L	13,765,297	13,373,079	728,068	444,295	10,046,641	7,342,464
24. Minnesota MN	L	10,077,125	10,009,473	558,535	371,156	5,784,837	4,299,276
25. Mississippi MS	L	1,451,502	1,452,896	329,735	165,571	1,144,350	992,483
26. Missouri MO	L	6,741,285	6,991,288	348,077	388,580	2,863,486	2,356,483
27. Montana MT	L	947,820	937,214	19,859	7,650	566,606	362,752
28. Nebraska NE	L	1,812,659	1,803,024	52,447		781,685	597,591
29. Nevada NV	L	10,266,552	9,566,918	780,075	204,091	7,438,581	5,544,980
30. New Hampshire NH	L	1,573,630	1,508,991	73,493	8,936	394,991	647,771
31. New Jersey NJ	L	10,608,212	11,263,778	384,701	176,958	8,198,853	7,600,652
32. New Mexico NM	L	1,883,991	1,879,722		1,060	994,875	850,742
33. New York NY	L	11,832,511	11,669,631	321,685	392,262	12,885,277	11,126,992
34. North Carolina NC	L	15,024,486	14,513,135	367,708	132,074	9,230,247	5,737,554
35. North Dakota ND	L	576,212	565,048	99,191	28	385,666	396,505
36. Ohio OH	L	13,395,807	13,354,176	260,697	263,372	8,093,565	5,904,927
37. Oklahoma OK	L	3,748,091	3,925,547	226,012	90,154	3,070,687	2,034,706
38. Oregon OR	L	6,732,735	6,852,877	819,859	725,062	5,538,761	3,737,710
39. Pennsylvania PA	L	10,417,812	10,544,335	342,815	256,365	6,877,300	6,688,555
40. Rhode Island RI	L	680,992	706,651			236,702	196,357
41. South Carolina SC	L	7,397,052	7,181,068	501,429	202,787	5,204,844	3,745,376
42. South Dakota SD	L	470,392	469,261		39,933	182,761	215,065
43. Tennessee TN	L	10,372,694	10,449,268	699,637	689,131	6,477,930	3,789,385
44. Texas TX	L	59,879,175	58,938,327	8,779,044	3,541,358	62,221,052	42,744,600
45. Utah UT	L	11,180,195	10,762,526	566,041	241,298	9,024,478	6,078,431
46. Vermont VT	L	350,141	384,312			330,821	254,360
47. Virginia VA	L	10,103,038	10,629,411	212,420	278,701	4,954,499	4,154,650
48. Washington WA	L	15,097,167	15,219,658	1,041,674	289,219	10,406,196	6,743,023
49. West Virginia WV	L	905,792	943,155	94,046	46	550,770	303,299
50. Wisconsin WI	L	4,968,149	5,046,996	80,158	63,443	2,426,121	1,953,867
51. Wyoming WY	L	515,322	507,343	103,754		190,468	255,896
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	492,270,611	490,045,106	36,460,253	17,657,800	471,838,875	343,364,023
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 6

SCHEDULE Y
SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	BMU	UIP					NO	
		00000	98-0673657				Essent Reinsurance Ltd.	BMU	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-3414247				Essent US Holdings, Inc.	DE	UDP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-1440460				Essent Guaranty of PA, Inc.	PA	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	45-3478888				CUW Solutions, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-2881289				Essent Solutions, LLC	DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	YES	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	BMU	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270350				EssentVentures, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	87-1422316				Essent Treasury Services, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	92-2590985				Essent Title Holdings, Inc.	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-3430255				Agents National Title Holding Company	MO	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp.	12522	20-3840531				Essent Title Insurance, Inc	PA	IA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-2004599				BNT Escrow Services LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2587148				BNT of Alabama LLC	AL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	37-1730190				Essent Escrow of Arizona, LLC	NC	NIA	BNT Title Company of California LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2572186				Essent Title of Arkansas, LLC	AR	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3909536				Essent Title of Louisiana, LLC	LA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3886839				BNT of Oklahoma LLC	OK	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-3121114				Essent Title of New Mexico, LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3737461				Esssent Title of Texas, LLC	TX	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2575562				BNT of Utah LLC	UT	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	43-3641315				Essent Title of California, Inc	CA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3723074				Boston National Holdings LLC	DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4860829				Boston National Title Agency, LLC	FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	38-3880269				The Closer, LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-2901911				TitleNet Systems LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	39-3978248				ETI Escrow Services, LLC	DE	NIA	ETI Escrow Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	41-4504173				ETI Escrow Holdings, Inc.	DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	41-4156298				ETI Escrow of California, Inc.	CA	NIA	ETI Escrow Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty	503,000,941	81,721,500	16.2	10.6
8.	Ocean marine			0.0	0.0
9.1	Inland marine			0.0	0.0
9.2	Pet insurance			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	503,000,941	81,721,500	16.2	10.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
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

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	245,760,022	492,270,611	490,045,106
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	245,760,022	492,270,611	490,045,106
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	30,114	2,252	32,366	3,396		3,396	20,222		1,509	21,731	(6,496)	(743)	(7,239)
2. 2024	60,047	4,484	64,531	8,403		8,403	41,881		3,127	45,008	(9,763)	(1,357)	(11,120)
3. Subtotals 2024 + Prior	90,161	6,736	96,897	11,799	0	11,799	62,103	0	4,636	66,739	(16,259)	(2,100)	(18,359)
4. 2025	124,445	9,229	133,674	6,779		6,779	102,577		7,651	110,228	(15,088)	(1,578)	(16,666)
5. Subtotals 2025 + Prior	214,606	15,965	230,571	18,578	0	18,578	164,680	0	12,287	176,967	(31,347)	(3,678)	(35,025)
6. 2026	XXX	XXX	XXX	XXX	188	188	XXX	65,426	4,830	70,256	XXX	XXX	XXX
7. Totals	214,606	15,965	230,571	18,578	188	18,766	164,680	65,426	17,117	247,223	(31,347)	(3,678)	(35,025)
8. Prior year-end surplus as regards policyholders	951,100										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (14.6)	2. (23.0)	3. (15.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (3.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

5.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 13634202649000002
2. Supplement A to Schedule T [Document Identifier 455] — 13634202645500002
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 13634202636500002
4. Director and Officer Supplement [Document Identifier 505] — 13634202650500002
5. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 13634202622200002

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,586,570	494,632
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(63,082)	0
5.	Deduct amounts received on disposals	1,560,618	494,632
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1,962,870	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,962,870	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	231,672,063	165,845,282
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,623,990	49,631,910
	2.2 Additional investment made after acquisition	7,111,119	28,753,157
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	22,660	40,974
5.	Unrealized valuation increase/(decrease)	13,619,989	(6,275,793)
6.	Total gain (loss) on disposals	5,499,791	12,596,331
7.	Deduct amounts received on disposals	10,023,012	16,006,495
8.	Deduct amortization of premium, depreciation and proportional amortization	0	2,913,303
9.	Total foreign exchange change in book/adjusted carrying value	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	250,526,600	231,672,063
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	250,526,600	231,672,063

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,554,276,973	3,500,770,908
2.	Cost of bonds and stocks acquired	295,676,895	756,904,519
3.	Accrual of discount	3,556,496	7,871,676
4.	Unrealized valuation increase/(decrease)	(501,452)	(1,244,118)
5.	Total gain (loss) on disposals	(386,372)	(628,838)
6.	Deduct consideration for bonds and stocks disposed of	198,919,556	697,721,036
7.	Deduct amortization of premium	4,286,408	11,717,153
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	40,038
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	81,054
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,649,416,576	3,554,276,973
12.	Deduct total nonadmitted amounts	197,164	197,164
13.	Statement value at end of current period (Line 11 minus Line 12)	3,649,219,412	3,554,079,809

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	2,010,630,665	18,532,427	53,798,572	6,574,046	2,010,630,665	1,981,938,566	0	2,006,757,717
2. NAIC 2 (a)	437,075,784	26,749,004	5,178,609	(6,849,137)	437,075,784	451,797,041	0	438,544,368
3. NAIC 3 (a)	10,206,172	187,210	100,859	28,411	10,206,172	10,320,934	0	10,240,208
4. NAIC 4 (a)	796,989	0	32,301	808	796,989	765,496	0	821,948
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	2,458,709,609	45,468,640	59,110,341	(245,872)	2,458,709,609	2,444,822,037	0	2,456,364,241
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,082,553,637	88,045,099	50,924,858	(5,118,983)	1,082,553,637	1,114,554,896	0	1,011,946,834
9. NAIC 2	77,754,456	4,655,128	4,784,181	5,046,583	77,754,456	82,671,986	0	77,187,659
10. NAIC 3	4,229,480	0	1,841	115,868	4,229,480	4,343,507	0	4,335,101
11. NAIC 4	2,783,285	0	639,697	14,670	2,783,285	2,158,258	0	2,835,946
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	665,960	0	0	(543,662)	665,960	122,298	0	820,634
14. Total ABS	1,167,986,818	92,700,228	56,350,578	(485,524)	1,167,986,818	1,203,850,944	0	1,097,126,175
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	0	0	0	0	0	0	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	0	0	0	0	0	0	0	0
22. Total ICO, ABS & Preferred Stock	3,626,696,428	138,168,868	115,460,918	(731,396)	3,626,696,428	3,648,672,981	0	3,553,490,416

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 30 ; NAIC 2 $ 1,899 ; NAIC 3 $ 59,241 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	61,169	XXX	64,117	1,268	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	95,406	0
2.	Cost of short-term investments acquired	64,209	179,053
3.	Accrual of discount	1,653	0
4.	Unrealized valuation increase/(decrease)	(4,130)	(462)
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	95,969	83,185
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	61,169	95,406
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	61,169	95,406

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,070,866	104,703,091
2.	Cost of cash equivalents acquired	381,683,524	598,726,300
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	344,358,081	666,358,524
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,396,309	37,070,866
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	74,396,309	37,070,866

STATEMENT AS OF JUNE 30, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
11227 QUIVER LN	PASCO	WA	05/13/2026	FANNIE MAE	635,180		635,180	
16 POSADA DR	PUEBLO	CO	04/09/2026	FREDDIE MAC	409,500		409,500	
1646 ASTER LANE	HANOVER	MD	05/16/2026	FREDDIE MAC	497,770		497,770	
836 EUGENE RD	CLARKDALE	AZ	05/06/2026	FREDDIE MAC	420,420		420,420	
3 CHULA VISTA CIR	WYLIE	TX	05/05/2026	FANNIE MAE	735,280		735,280	
0199999. Acquired by purchase					2,698,150	0	2,698,150	0
0399999 - Totals					2,698,150	0	2,698,150	0

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
3 CHULA VISA CIR	WYLIE	TX	05/05/2026	WH1, LLC, A DELAWARE LLC	735,280						0		735,280	672,198		(63,082)	(63,082)		
0199999. Property disposed					735,280	0	0	0	0	0	0	0	735,280	672,198	0	(63,082)	(63,082)	0	0
0399999 - Totals					735,280	0	0	0	0	0	0	0	735,280	672,198	0	(63,082)	(63,082)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			91,106		3,562,611	8.630
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			672,033		1,795,067	8.240
000000-00-0	Gallatin Point Capital Partners III LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/09/2025			91,486		41,487,848	25.440
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023			141,931		2,377,913	1.070
000000-00-0	Warburg Pincus Financial Sector III, L.P.	New York	NY	Warburg Pincus Financial Sector III, L.P.		05/22/2026		1,750,000			0	0.940
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Warburg Pincus Global Growth 15, L.P		03/16/2026			993,750		23,250,000	0.210
000000-00-0	GPC-EGI (Pinewood) LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/15/2025			60,000		0	100.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								1,750,000	2,050,307	0	72,473,439	XXX
000000-00-0	Pretium SFR Fund VI, L.P.	New York	NY	Pretium Partners, LLC		08/13/2024			2,839,944		13,335,152	1.900
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	2,839,944	0	13,335,152	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			694,413		0	0.540
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								0	694,413	0	0	XXX
7899999. Total - unaffiliated								1,750,000	5,584,664	0	85,808,591	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								1,750,000	5,584,664	0	85,808,591	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
3137BM-7E-0	FHMS K-051 X3 - CMBS		US	FHMS K-051 X3 - CMBS	05/17/2019	05/26/2026	73	5,240	(5,313)	0	0	(73)	0	0	0	0	0	0	5,413
3137BQ-YW-1	FHMS K-056 X3 - CMBS		US	FHMS K-056 X3 - CMBS	05/16/2019	06/01/2026	(174,042)	238,715	0	0	0	238,715	0	0	0	0	0	0	0
3137FM-U9-1	FHMS K-735 X3 - CMBS		US	FHMS K-735 X3 - CMBS	07/18/2019	06/25/2026	79,611	148,898	(228,509)	0	0	(79,611)	0	0	0	0	0	0	100,349
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							(94,358)	392,853	(233,822)	0	0	159,031	0	0	0	0	0	0	105,762
7899999. Total - unaffiliated							(94,358)	392,853	(233,822)	0	0	159,031	0	0	0	0	0	0	105,762
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							(94,358)	392,853	(233,822)	0	0	159,031	0	0	0	0	0	0	105,762

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL	06/02/2026	JP MORGAN		3,077,984	3,200,000	48,529	1.A FE
678908-4D-3	OKSDEV 2022 A2 - ABS	06/05/2026	MERRILL LYNCH & CO		469,070	500,000	2,251	1.A FE
678908-4G-6	OKSDEV 2022 A2 - ABS	06/04/2026	Northern Trust		1,157,041	1,205,000	619	1.A FE
88258M-AA-3	TNGUTL 23 A1 - ABS	06/30/2026	Morgan Stanley		1,207,010	1,186,180	15,130	1.A FE
88258M-AB-1	TNGUTL 23 A2	06/09/2026	Various		4,026,276	4,000,000	36,134	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					9,937,380	10,091,180	102,663	XXX
07367A-AA-7	BEACON POINT DC LLC	06/05/2026	Various		1,544,737	1,545,000	0	2.B FE
14149Y-BV-9	CARDINAL HEALTH, INC	05/21/2026	Northern Trust		1,974,300	2,000,000	19,169	2.B FE
174610-BG-9	CITIZENS FINANCIAL GROUP INC	05/21/2026	Northern Trust		1,873,498	1,750,000	8,722	2.A FE
19828A-AC-1	COLUMBIA PIPELINES HOLDING COMPANY LLC	05/21/2026	MIZUHO_SECURITIES		2,033,620	2,000,000	40,083	2.B FE
198643-AF-5	TRUSTEES OF COLUMBIA UNIVERSITY IN CITY	05/06/2026	MERRILL LYNCH & CO		1,315,000	1,315,000	0	1.A FE
278058-DY-5	EATON CORP	05/11/2026	JP MORGAN		1,969,020	2,000,000	16,500	1.G FE
423452-AN-1	HELMERICH AND PAYNE INC	06/12/2026	Northern Trust		2,593,889	2,628,000	5,621	2.B FE
43849R-AF-2	HONEYWELL AEROSPACE INC	05/27/2026	WELLS FARGO BANK N.A		4,918,350	5,000,000	46,000	1.G FE
46115H-CN-5	INTESA SANPAOLO SPA	06/22/2026	Northern Trust		703,000	703,000	0	2.C FE
52532X-AN-5	LEIDOS INC	06/12/2026	Northern Trust		2,588,366	2,672,000	38,224	2.B FE
53079E-AG-9	LIBERTY MUTUAL GROUP INC	05/26/2026	Northern Trust		263,765	250,000	3,250	2.B FE
65473P-BB-0	NISOURCE INC	05/21/2026	Northern Trust		1,974,840	2,000,000	1,178	2.B FE
84615Q-AE-3	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	Northern Trust		2,608,558	2,613,000	0	2.B FE
86562M-DZ-0	SUMITOMO MITSUI FINANCIAL GROUP, INC	05/08/2026	Northern Trust		5,007,700	5,000,000	84,631	1.G FE
87165B-AW-3	SYNCHRONY FINANCIAL	06/12/2026	MORGAN STANLEY		1,727,881	1,727,000	25,883	2.C FE
970648-AQ-4	WILLIS NORTH AMERICA INC	05/21/2026	Northern Trust		1,944,200	2,000,000	42,917	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					35,040,724	35,203,000	332,178	XXX
25538*-AB-4	Diverzify Intermediate LLC - Twenty Fift	06/01/2026	Direct		303,297	303,297	0	2.A
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	01/01/2026	Unknown		2,138	2,168	0	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	04/16/2026	Unknown		86,473	86,739	0	3.C
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	04/01/2026	Unknown		15,016	15,016	0	3.C PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	05/26/2026	Unknown		59,127	59,127	0	3.C PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	04/02/2026	Unknown		1,623	1,623	0	3.C PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	04/10/2026	Unknown		519	519	0	3.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	04/09/2026	Unknown		3,666	3,666	0	3.C PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	04/10/2026	Unknown		175	175	0	3.C PL
67098*-AC-6	OIA Acquisition, LLC - Revolving Credit	04/02/2026	Unknown		44,286	51,239	0	3.A PL
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa	04/03/2026	Unknown		11,830	11,830	0	3.C PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					528,148	535,397	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					45,506,252	45,829,577	434,840	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					45,506,252	45,829,577	434,840	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					45,506,252	45,829,577	434,840	XXX
055292-AU-0	BBCMS 2026-5C41 A3 - CMBS	04/30/2026	Various		1,102,056	1,070,000	3,233	1.A FE
05619T-AA-6	BX 25ARIA A - CMBS	05/08/2026	Northern Trust		2,519,727	2,500,000	3,606	1.A FE
05619T-AE-8	BX 25ARIA C - CMBS	05/08/2026	Montgomery		1,460,252	1,450,000	2,296	1.G FE
05620T-AA-3	BX 26VL10 A - CMBS	06/09/2026	WELLS FARGO BANK N.A		1,929,165	2,000,000	6,549	1.A FE
12433L-AA-3	BX 26CSMO A - CMBS	05/07/2026	Various		4,007,500	4,000,000	12,918	1.A FE
12434J-AA-7	BX 26ORBT A - CMBS	06/30/2026	Various		2,345,723	2,340,000	0	1.A Z
30227W-AA-1	ESA 26ESH2 A - CMBS	05/07/2026	RBC		2,826,127	2,820,838	8,749	1.A FE
302720-AA-5	FSCMT-26PALM-A - CMBS	06/30/2026	SALOMON BROTHERS INC		795,000	795,000	0	1.A FE
563126-AA-9	MNW 262MW A - CMBS	06/23/2026	Various		4,710,547	4,725,000	18,874	1.A FE
62957Y-AA-6	NYC 26W57 A - CMBS	05/07/2026	Montgomery		1,185,000	1,185,000	4,324	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					22,881,096	22,885,838	60,549	XXX
00039L-AL-2	ABBSL 6R AR - CDO	06/15/2026	CHASE SECURITIES INC		2,500,000	2,500,000	0	1.A FE
00901U-AS-2	AIMCO 22R D1 - CDO	05/06/2026	NOMURA SECS		355,000	355,000	0	2.C FE
03770W-AJ-0	APID XLVIII D1 - CDO	04/07/2026	CHASE SECURITIES INC		500,850	500,000	6,853	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04016D-BG-9	ARES 41R3 CR3 - CDO	05/08/2026	Montgomery		1,250,000	1,250,000	0	1.F FE
05554Q-AQ-4	BCMM 232R A1R - CDO	05/15/2026	RBC Capital Markets LLC		3,349,920	3,360,000	12,656	1.A FE
08182D-AS-3	BSP VI-B CR - CDO	04/14/2026	COWEN AND COMPANY, LLC		1,505,250	1,500,000	19,365	1.F FE
12549Q-BS-3	CIFC 2014-III CR - CDO	04/16/2026	Various		2,176,510	2,170,000	380	1.E FE
142923-AU-5	CGMS 241R DR - CDO	04/14/2026	SALOMON BROTHERS INC		1,500,000	1,500,000	0	1. Z
14316W-AS-8	CGMS 2021-7 CR - CDO	04/14/2026	Montgomery		1,507,500	1,500,000	0	1.F FE
15675A-AM-1	CERB 40R BR - CDO	05/08/2026	CHASE SECURITIES INC		477,613	475,000	386	1.A FE
25255W-AL-2	DCLO 7R A1R - CDO	06/30/2026	MIZUHO_SECURITIES		2,520,000	2,520,000	0	1.A FE
29003F-AT-9	ELM27 27R D1R - CDO	04/28/2026	CHASE SECURITIES INC		1,425,000	1,425,000	0	1. Z
670859-BL-0	OCP 2020RR D1R - CDO	04/15/2026	BNP PARIBAS SECURITIES BOND		1,400,000	1,400,000	0	2.B FE
67707B-BB-5	OAKC 15R2 CR2 - CDO	04/20/2026	CHASE SECURITIES INC		1,400,000	1,400,000	0	1. Z
69702E-AS-4	PLMRS 214R CR - CDO	04/16/2026	COWEN AND COMPANY, LLC		1,755,793	1,750,000	537	1.F FE
73110A-AE-1	POLEN 252 D1 - CDO	04/02/2026	BAYPOINT TRADING LLC		695,348	695,000	15,451	2.C FE
75888K-BN-3	REGT8 8RR D2 - CDO	04/17/2026	Montgomery		1,400,000	1,400,000	0	2.A FE
834926-AG-2	SONAUS 1 C - CDO	04/02/2026	CHASE SECURITIES INC		1,405,000	1,405,000	0	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					27,123,783	27,105,000	55,628	XXX
05494T-AB-4	BHG 26ICON B - ABS	04/22/2026	GOLDMAN		439,928	440,000	0	1.D FE
14161G-CU-2	CARD2 261 B - ABS	04/24/2026	OPPENHEIMER & ASSOCIATES		821,994	822,000	0	1.F FE
142935-AH-8	CARMX 2026-2 D - ABS	04/21/2026	RBC Dain Rauscher (US)		884,986	885,000	0	1.G FE
14988K-AD-4	CCG 261 C - ABS	06/04/2026	FIRST UNION CAPITAL		484,985	485,000	0	1.F FE
30345F-AB-3	FHF 261 A2 - ABS	04/21/2026	GOLDMAN		1,279,836	1,280,000	0	1.A FE
34528Q-KB-9	FORDF 2026-1 B - ABS	05/05/2026	Various		1,174,728	1,175,000	0	1.B FE
34528Q-KF-0	FORDF 2026-2 B - ABS	05/05/2026	Various		849,974	850,000	0	1.B FE
361886-ES-9	GFORT 262 A - ABS	06/02/2026	Northern Trust		4,399,739	4,400,000	0	1.A FE
361886-ET-7	GFORT 262 B - ABS	06/02/2026	Barclays Bank		489,865	490,000	0	1.C FE
379958-AE-1	GSAR 262 D - ABS	04/06/2026	Deutsche Bank International		999,781	1,000,000	0	2.B FE
39571Y-AA-0	GSKY 26REV1 A - ABS	05/21/2026	SALOMON BROTHERS INC		400,992	401,000	0	1.A FE
39571Y-AB-8	GSKY-26REV1-B - ABS	05/21/2026	SALOMON BROTHERS INC		464,973	465,000	0	1.C FE
43284K-AB-8	HGVT 261 B - ABS	04/08/2026	FIRST UNION CAPITAL		729,830	730,000	0	1.G FE
43284K-AC-6	HGVT 261 C - ABS	04/08/2026	FIRST UNION CAPITAL		434,989	435,000	0	2.C FE
55400X-AC-1	MVWOT 261 C - ABS	04/13/2026	FIRST UNION CAPITAL		519,941	520,000	0	2.C FE
60510M-CK-2	MLANE 26A C - ABS	04/28/2026	Barclays Bank		469,982	470,000	0	1.F FE
62534M-AA-4	MASLLC-261-A - ABS	05/18/2026	DONALDSON LUFKIN & JENRETTE		290,996	291,000	0	1.C FE
62909D-AC-7	NFAS 2025-1 C - ABS	02/13/2026	DONALDSON LUFKIN & JENRETTE		278,970	275,000	250	2.C FE
754923-AD-2	REACH 262 D - ABS	05/12/2026	SUNTRUST CAPITAL MARKETS, INC.		254,981	255,000	0	1. Z
76042L-AC-7	REPS 26A C - ABS	05/06/2026	Various		1,551,113	1,555,000	1,651	1.F FE
881938-AA-2	TSET 261 A - ABS	05/20/2026	SALOMON BROTHERS INC		449,852	450,000	0	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					17,672,435	17,674,000	1,901	XXX
00219N-AD-8	ARIFL 26B B - ABS	05/05/2026	Various		429,985	430,000	0	1.B FE
00219N-AE-6	ARIFL 26B C - ABS	05/05/2026	Various		419,891	420,000	0	1.C FE
12013J-AA-6	BJETS 261 A - ABS	06/12/2026	Various		1,286,490	1,285,000	0	1.F FE
14855U-AA-8	CLAST 262 A - ABS	04/17/2026	Deutsche Bank International		1,709,979	1,710,000	0	1.F FE
16517B-AE-7	CFIV 261 B - ABS	06/16/2026	CHASE SECURITIES INC		239,951	240,000	0	1.B FE
27888V-AA-9	ECLIPS 261 A - ABS	06/01/2026	Various		1,274,088	1,275,000	234	1.F FE
448972-AF-6	HALST 26B B - ABS	04/16/2026	COWEN AND COMPANY, LLC		834,930	835,000	0	1.D FE
494600-AA-7	UNITK 262 A2 - ABS	06/05/2026	Barclays Bank		980,000	980,000	0	1.G FE
53229Y-AA-7	LPATH 261 A2 - ABS	04/10/2026	Various		1,716,017	1,710,000	10,634	1.G FE
55293W-AA-7	MAPSL 261 A - ABS	04/10/2026	MITSUBISHI UFJ SECURITIES		1,718,218	1,748,544	7,073	1.F FE
831005-AA-1	SLAM 261 A - ABS	05/01/2026	SALOMON BROTHERS INC		889,980	890,000	0	1.E FE
85855Q-AD-1	SFUEL 26B A3 - ABS	06/25/2026	SG AMERICAS SECURITIES, LLC		5,173,984	5,175,000	0	1.A FE
89679Q-AD-7	TCF 2026-1 A - ABS	05/06/2026	FIRST UNION CAPITAL		694,847	695,000	0	1.C FE
98919W-AW-3	ZAYO 261 B - ABS	04/13/2026	Barclays Bank		1,560,000	1,560,000	0	2.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					18,928,360	18,953,544	17,942	XXX
037975-AA-7	AEP 26A A1 - ABS	05/19/2026	Various		2,594,998	2,595,000	0	1.A FE
16517B-AF-4	CHESAPEAKE IV FUNDING 2026-1 DAC - ABS	06/16/2026	CHASE SECURITIES INC		359,958	360,000	0	1.D FE
55378H-AB-6	TOWR 261 B - ABS	04/23/2026	TORONTO DOMINION BK		640,000	640,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62909D-AC-7	NFAS 2025-1 C - ABS	02/13/2026	DONALDSON LUFKIN & JENRETTE		(278,970)	(275,000)	(250)	2.C FE
898912-AC-4	TROP 261 A2 - ABS	05/01/2026	Barclays Bank		1,325,000	1,325,000	0	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					4,640,985	4,645,000	(250)	XXX
20469C-AA-3	CMPDC 251 A1 - ABS	04/09/2026	Montgomery		728,568	725,000	1,606	1.A FE
464338-AB-8	CLDHQ 261 2II - ABS	04/20/2026	DONALDSON LUFKIN & JENRETTE		725,000	725,000	0	1.D FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,453,568	1,450,000	1,606	XXX
1889999999. Total - asset-backed securities (unaffiliated)					92,700,228	92,713,382	137,375	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					92,700,228	92,713,382	137,375	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					92,700,228	92,713,382	137,375	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					138,206,479	138,542,959	572,216	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					138,206,479	XXX	572,216	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-JW-2	UNITED STATES TREASURY	04/16/2026	CITADEL		14,579,297	14,500,000	14,295,527	14,367,375	0	11,836	0	11,836	0	14,379,211	0	200,086	200,086	411,768	01/31/2029	1.A
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond	06/13/2026	U.S. DEPARTMENT OF TREASURY		17,100,000	17,100,000	17,100,000	17,100,000				0		17,100,000			0		06/13/2026	1.
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					31,679,297	31,600,000	31,395,527	31,467,375	0	11,836	0	11,836	0	31,479,211	0	200,086	200,086	411,768	XXX	XXX
29134W-AB-3	EMIRATE OF ABU DHABI	05/03/2026	Maturity @ 100.00		4,550,000	4,550,000	4,370,275	4,541,015	0	8,985	0	8,985	0	4,550,000	0	0	0	71,094	05/03/2026	1.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					4,550,000	4,550,000	4,370,275	4,541,015	0	8,985	0	8,985	0	4,550,000	0	0	0	71,094	XXX	XXX
452151-LF-8	ILLINOIS ST	06/01/2026	Paydown		207,827	207,827	240,405	230,178	0	(22,351)	0	(22,351)	0	207,827	0	0	0	5,300	06/01/2033	1.G FE
452153-BK-4	ILLINOIS ST	05/15/2026	Redemption @ 100.00		37,958	37,958	43,073	41,523	0	(175)	0	(175)	0	41,348	0	(3,390)	(3,390)	0	06/01/2033	1.C FE
986082-E9-2	YONKERS N Y	05/01/2026	Maturity @ 100.00		2,270,000	2,270,000	2,306,229	2,272,061	0	(2,061)	0	(2,061)	0	2,270,000	0	0	0	30,395	05/01/2026	1.F FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					2,515,784	2,515,784	2,589,707	2,543,761	0	(24,587)	0	(24,587)	0	2,519,175	0	(3,390)	(3,390)	35,695	XXX	XXX
13032U-XN-3	CALIFORNIA HEALTH FACS FING AUTH REV	06/01/2026	Maturity @ 100.00		2,210,000	2,210,000	2,014,128	2,188,907	0	21,093	0	21,093	0	2,210,000	0	0	0	12,906	06/01/2026	1.D FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS	04/27/2026	Paydown		35,688	35,688	35,670	36,303	0	(614)	0	(614)	0	35,688	0	0	0	949	07/25/2045	1.B FE
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV	05/15/2026	Call @ 100.00		125,000	125,000	137,759	136,955	0	(226)	0	(226)	0	136,730	0	(11,730)	(11,730)	4,114	05/15/2039	1.D FE
64613C-EZ-7	NEW JERSEY ST TRANSN TR FD AUTH	06/15/2026	Maturity @ 100.00		740,000	740,000	740,000	740,000	0	0	0	0	0	740,000	0	0	0	17,050	06/15/2026	1.F FE
70917S-U8-4	PENNSYLVANIA HIGHER EDUCATIONAL FACILITI	06/09/2026	MORGAN STANLEY		630,614	620,000	726,175	642,143	0	(5,213)	0	(5,213)	0	636,930	0	(6,316)	(6,316)	18,858	05/01/2032	2.B FE
71781L-AM-1	PHILADELPHIA AUTHORITY FOR INDUSTRIAL DE	04/15/2026	Call @ 100.00		163,000	163,000	203,062	174,558	0	(1,396)	0	(1,396)	0	173,161	0	(10,161)	(10,161)	5,175	04/15/2028	1.E FE
75076P-AZ-8	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOB	06/01/2026	Call @ 100.00		705,000	705,000	810,426	710,819	0	(5,819)	0	(5,819)	0	705,000	0	0	0	17,625	06/01/2027	1. Z
762196-EX-7	RHODE ISLAND HEALTH AND EDUCATIONAL BUIL	05/15/2026	Maturity @ 100.00		1,975,000	1,975,000	2,312,291	1,975,000	0	0	0	0	0	1,975,000	0	0	0	49,375	05/15/2026	1.D FE
88258M-AA-3	TNGUTL 23 A1 - ABS	04/01/2026	Paydown		277,728	277,728	286,622	284,256	0	(6,528)	0	(6,528)	0	277,728	0	0	0	7,085	04/01/2035	1.A FE
91412H-JM-6	UNIVERSITY CALIF REVS	05/15/2026	Maturity @ 100.00		1,365,000	1,365,000	1,230,002	1,351,895	0	13,105	0	13,105	0	1,365,000	0	0	0	5,938	05/15/2026	1.C FE
977100-GY-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	05/01/2026	Maturity @ 100.00		1,155,000	1,155,000	1,155,000	1,155,000	0	0	0	0	0	1,155,000	0	0	0	12,104	05/01/2026	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					9,382,030	9,371,416	9,651,134	9,395,836	0	14,401	0	14,401	0	9,410,237	0	(28,207)	(28,207)	151,180	XXX	XXX
02665W-FL-0	AMERICAN HONDA FINANCE CORP	05/15/2026	MARKET TAXES CORP		979,539	980,000	989,761	988,075	0	(488)	0	(488)	0	987,587	0	(8,048)	(8,048)	42,341	07/10/2031	1.G FE
458140-AU-4	INTEL CORP	05/19/2026	Maturity @ 100.00		2,125,000	2,125,000	2,119,603	2,124,768	0	232	0	232	0	2,125,000	0	0	0	27,625	05/19/2026	2.B FE
465685-AK-1	ITC HOLDINGS CORP	06/30/2026	Maturity @ 100.00		1,525,000	1,525,000	1,478,945	1,522,207	0	2,793	0	2,793	0	1,525,000	0	0	0	24,781	06/30/2026	2.B FE
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	06/10/2026	NBCN CLEARING INC.		2,286,421	2,275,000	2,279,670	2,276,572	0	(438)	0	(438)	0	2,276,134	0	10,287	10,287	101,772	07/20/2028	1.G FE
78397P-AB-7	SA GLOBAL SUKUK LTD	06/17/2026	Maturity @ 100.00		1,540,000	1,540,000	1,544,463	1,540,353	0	(353)	0	(353)	0	1,540,000	0	0	0	12,335	06/17/2026	1.E FE
830867-AB-3	SKYMILES IP LTD	04/20/2026	Paydown		204,167	204,167	225,094	213,268	0	(9,101)	0	(9,101)	0	204,167	0	0	0	4,849	10/20/2028	2.A FE
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	04/30/2026	Paydown		76,000	76,000	80,750	77,163	0	(1,163)	0	(1,163)	0	76,000	0	0	0	1,615	04/30/2028	2.A FE
97654M-AA-4	WIPRO IT SERVICES LLC	06/23/2026	Maturity @ 100.00		1,570,000	1,570,000	1,564,285	1,569,439	0	561	0	561	0	1,570,000	0	0	0	11,775	06/23/2026	1.G FE
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	04/30/2026	Paydown		3,744	3,744	4,568	4,372	0	(628)	0	(628)	0	3,744	0	0	0	129	04/30/2043	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,309,871	10,298,911	10,287,138	10,316,216	0	(8,584)	0	(8,584)	0	10,307,631	0	2,239	2,239	227,223	XXX	XXX
126650-BC-3	CVSPAS 5 CTF - CMBS	06/10/2026	Paydown		6,373	6,373	7,051	6,450	0	(77)	0	(77)	0	6,373	0	0	0	156	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - CMBS	06/10/2026	Paydown		6,796	6,796	7,663	7,071	0	(274)	0	(274)	0	6,796	0	0	0	171	12/10/2028	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					13,169	13,169	14,714	13,520	0	(351)	0	(351)	0	13,169	0	0	0	327	XXX	XXX
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	06/01/2026	Redemption @ 100.00		103,159	103,159	103,159	103,159	0	0	0	0	0	103,159	0	0	0	0	04/30/2029	2.A
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)	05/19/2026	Redemption @ 100.00		23,693	23,693	23,693	23,693	0	0	0	0	0	23,693	0	0	0	576	07/28/2026	2.C
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan	06/30/2026	Redemption @ 100.00		18,586	18,586	18,586	18,356	230	0	0	230	0	18,586	0	0	0	928	11/17/2027	3.B PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan	06/30/2026	Redemption @ 100.00		2,950	2,950	2,950	2,913	37	0	0	37	0	2,950	0	0	0	140	11/17/2027	3.A
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	03/31/2026	Direct		6	6	6	0	0	0	0	0	0	6	0	0	0	49	05/30/2027	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	06/08/2026	Redemption @ 100.00		23,110	23,110	23,100	20,595	288	1	0	290	0	23,110	0	0	0	4,555	05/30/2027	3.C
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	05/14/2026	Redemption @ 100.00		24,534	11,927	12,010	0	0	(6)	0	(6)	0	12,022	0	12,512	12,512	21	05/04/2029	3.C PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	06/01/2026	Redemption @ 100.00		351,787	351,787	351,787	351,787	0	0	0	0	0	351,787	0	0	0	0	04/30/2029	2.A
25538*-AC-2	Diverzify Intermediate LLC - Revolving L	06/01/2026	Redemption @ 100.00		219,120	219,120	219,120	219,120	0	0	0	0	0	219,120	0	0	0	0	04/30/2029	2.A
45619@-AA-4	Reliance Label Solutions, LLC - Revolvin	06/16/2026	Redemption @ 100.00		15,181	15,181	15,181	13,412	1,769	0	0	1,769	0	15,181	0	0	0	473	06/30/2027	3.A PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te	06/30/2026	Redemption @ 100.00		2,812	2,812	2,812	2,437	375	0	0	375	0	2,812	0	0	0	223	10/19/2028	3.A PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	06/30/2026	Redemption @ 100.00		347	347	347	301	45	0	0	45	0	347	0	0	0	27	10/19/2028	3.A PL
69431@-AB-8	PF, LLC - Term A Loan	03/31/2026	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	69	12/15/2026	3.B PL
87546@-AA-4	Tangent Technologies Acquisition, LLC -	06/30/2026	Redemption @ 100.00		1,673	1,673	1,656	1,581	92	0	0	92	0	1,673	0	0	0	72	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -	06/16/2026	Various		30,628	30,628	30,615	27,785	1,617	2	0	1,619	0	30,628	0	0	0	777	05/31/2027	4.B
91860#-AC-8	VPET USA, LLC - Revolving Loan	05/14/2026	Various		20,378	20,378	20,378	19,025	1,353	0	0	1,353	0	20,378	0	0	0	1,334	12/31/2026	3.C PL
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa	06/30/2026	Redemption @ 100.00		7,701	7,701	7,701	7,059	642	0	0	642	0	7,701	0	0	0	293	12/31/2027	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					845,662	833,055	833,099	811,223	6,448	(3)	0	6,445	0	833,150	0	12,512	12,512	9,538	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					59,295,813	59,182,335	59,141,593	59,088,946	6,448	1,697	0	8,145	0	59,112,573	0	183,240	183,240	906,824	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					59,295,813	59,182,335	59,141,593	59,088,946	6,448	1,697	0	8,145	0	59,112,573	0	183,240	183,240	906,824	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					59,295,813	59,182,335	59,141,593	59,088,946	6,448	1,697	0	8,145	0	59,112,573	0	183,240	183,240	906,824	XXX	XXX
36179N-Q5-0	G2 MA1376 - RMBS	06/01/2026	Paydown		31,899	31,899	34,421	35,050	0	(3,151)	0	(3,151)	0	31,899	0	0	0	533	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS	06/01/2026	Paydown		246	246	262	267	0	(21)	0	(21)	0	246	0	0	0	4	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS	06/01/2026	Paydown		41,528	41,528	44,594	45,789	0	(4,261)	0	(4,261)	0	41,528	0	0	0	696	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS	06/01/2026	Paydown		33,514	33,514	35,601	36,891	0	(3,376)	0	(3,376)	0	33,514	0	0	0	551	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS	06/01/2026	Paydown		25,654	25,654	27,017	28,200	0	(2,545)	0	(2,545)	0	25,654	0	0	0	496	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS	06/01/2026	Paydown		23,762	23,762	25,212	26,663	0	(2,901)	0	(2,901)	0	23,762	0	0	0	452	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS	06/01/2026	Paydown		21,115	21,115	22,273	24,299	0	(3,184)	0	(3,184)	0	21,115	0	0	0	497	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS	06/01/2026	Paydown		71,616	71,616	74,352	79,707	0	(8,091)	0	(8,091)	0	71,616	0	0	0	1,191	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS	06/01/2026	Paydown		13,312	13,312	14,003	14,098	0	(787)	0	(787)	0	13,312	0	0	0	139	12/20/2050	1.A
3622AC-UW-8	G2 786997 - RMBS	06/01/2026	Paydown		469,672	469,672	484,789	482,841	0	(13,169)	0	(13,169)	0	469,672	0	0	0	10,610	10/20/2053	1.A
3622AC-YL-8	G2 787115 - RMBS	06/01/2026	Paydown		1,177,578	1,177,578	1,209,225	1,202,399	0	(24,822)	0	(24,822)	0	1,177,578	0	0	0	30,432	11/20/2053	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS	06/16/2026	Paydown		1,186	1,186	1,189	1,356	0	(170)	0	(170)	0	1,186	0	0	0	21	07/16/2041	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					1,911,083	1,911,083	1,972,939	1,977,561	0	(66,478)	0	(66,478)	0	1,911,083	0	0	0	45,621	XXX	XXX
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS	06/25/2026	Paydown		12,689	12,689	12,689	12,689	0	0	0	0	0	12,689	0	0	0	327	01/25/2043	1.E FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS	06/25/2026	Paydown		66,727	66,727	66,727	66,727	0	0	0	0	0	66,727	0	0	0	1,739	12/26/2042	1.C FE
3128HX-RT-4	FHS 267 A5 - CMO/RMBS	06/01/2026	Paydown		14,196	14,196	14,462	14,606	0	(411)	0	(411)	0	14,196	0	0	0	180	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS	06/01/2026	Paydown		22,268	22,268	23,573	23,349	0	(1,080)	0	(1,080)	0	22,268	0	0	0	346	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS	06/01/2026	Paydown		10,784	10,784	11,146	11,715	0	(931)	0	(931)	0	10,784	0	0	0	177	12/01/2048	1.A
3128QL-RN-3	FH 1H2593 - RMBS	06/01/2026	Paydown		1,769	1,769	1,836	1,992	0	(223)	0	(223)	0	1,769	0	0	0	48	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS	06/01/2026	Paydown		44,812	44,812	47,571	47,321	0	(2,509)	0	(2,509)	0	44,812	0	0	0	574	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS	06/01/2026	Paydown		38,246	38,246	40,953	42,721	0	(4,475)	0	(4,475)	0	38,246	0	0	0	621	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS	06/01/2026	Paydown		10,270	10,270	11,037	11,548	0	(1,278)	0	(1,278)	0	10,270	0	0	0	183	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS	06/01/2026	Paydown		93,074	93,074	99,298	101,268	0	(8,194)	0	(8,194)	0	93,074	0	0	0	1,343	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS	06/01/2026	Paydown		65,907	65,907	71,602	72,508	0	(6,601)	0	(6,601)	0	65,907	0	0	0	950	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS	06/01/2026	Paydown		179,205	179,205	191,092	197,550	0	(18,345)	0	(18,345)	0	179,205	0	0	0	2,944	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS	06/01/2026	Paydown		25,290	25,290	26,530	26,456	0	(1,166)	0	(1,166)	0	25,290	0	0	0	271	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS	06/01/2026	Paydown		52,740	52,740	57,149	62,240	0	(9,501)	0	(9,501)	0	52,740	0	0	0	1,116	03/01/2050	1.A
3132DS-2L-5	FH SD5279 - RMBS	06/01/2026	Paydown		330,214	330,214	291,886	292,302	0	37,912	0	37,912	0	330,214	0	0	0	4,128	08/01/2052	1.A
3132DT-ME-7	FH SD5757 - RMBS	06/01/2026	Paydown		388,105	388,105	355,839	356,738	0	31,367	0	31,367	0	388,105	0	0	0	6,045	06/01/2052	1.A
3132DV-3L-7	FH SD8003 - RMBS	06/01/2026	Paydown		18,400	18,400	19,050	19,815	0	(1,415)	0	(1,415)	0	18,400	0	0	0	319	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS	06/01/2026	Paydown		39,631	39,631	41,833	42,807	0	(3,176)	0	(3,176)	0	39,631	0	0	0	494	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS	06/01/2026	Paydown		48,066	48,066	51,506	51,985	0	(3,919)	0	(3,919)	0	48,066	0	0	0	600	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS	06/01/2026	Paydown		36,630	36,630	38,564	38,768	0	(2,138)	0	(2,138)	0	36,630	0	0	0	444	04/01/2051	1.A
3132DW-D6-7	FH SD8225 - RMBS	06/01/2026	Paydown		252,578	252,578	222,732	223,751	0	28,826	0	28,826	0	252,578	0	0	0	3,200	07/01/2052	1.A
3132DW-HY-2	FH SD8347 - RMBS	06/01/2026	Paydown		177,657	177,657	172,029	172,274	0	5,383	0	5,383	0	177,657	0	0	0	3,327	08/01/2053	1.A
3132E0-FH-0	FH SD3768 - RMBS	06/01/2026	Paydown		263,670	263,670	238,375	238,700	0	24,970	0	24,970	0	263,670	0	0	0	3,828	06/01/2052	1.A
3132GJ-6R-5	FH Q03880 - RMBS	06/01/2026	Paydown		3,749	3,749	3,889	3,850	0	(102)	0	(102)	0	3,749	0	0	0	63	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS	06/01/2026	Paydown		121,384	121,384	125,917	125,224	0	(3,839)	0	(3,839)	0	121,384	0	0	0	2,022	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS	06/01/2026	Paydown		1,277	1,277	1,324	1,318	0	(41)	0	(41)	0	1,277	0	0	0	21	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS	06/01/2026	Paydown		10,688	10,688	11,298	11,324	0	(636)	0	(636)	0	10,688	0	0	0	139	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS	06/01/2026	Paydown		23,746	23,746	24,689	24,377	0	(631)	0	(631)	0	23,746	0	0	0	284	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS	06/01/2026	Paydown		4,144	4,144	4,170	4,169	0	(25)	0	(25)	0	4,144	0	0	0	52	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS	06/01/2026	Paydown		36,079	36,079	38,489	38,301	0	(2,222)	0	(2,222)	0	36,079	0	0	0	528	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS	06/01/2026	Paydown		4,634	4,634	4,815	4,814	0	(180)	0	(180)	0	4,634	0	0	0	69	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS	06/01/2026	Paydown		45,529	45,529	45,835	45,963	0	(434)	0	(434)	0	45,529	0	0	0	775	07/01/2048	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132XC-SG-1	FH G67719 - RMBS	06/01/2026	Paydown		33,075	33,075	34,987	35,905	0	(2,830)	0	(2,830)	0	33,075	0	0	0	626	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS	06/01/2026	Paydown		2,864	2,864	2,998	3,014	0	(150)	0	(150)	0	2,864	0	0	0	54	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS	06/01/2026	Paydown		918	918	957	980	0	(62)	0	(62)	0	918	0	0	0	17	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS	06/01/2026	Paydown		16,780	16,780	17,551	17,591	0	(811)	0	(811)	0	16,780	0	0	0	315	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS	06/01/2026	Paydown		65,152	65,152	69,636	72,764	0	(7,612)	0	(7,612)	0	65,152	0	0	0	1,221	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS	06/01/2026	Paydown		39,388	39,388	40,964	41,759	0	(2,371)	0	(2,371)	0	39,388	0	0	0	426	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS	06/01/2026	Paydown		32,453	32,453	32,958	33,128	0	(675)	0	(675)	0	32,453	0	0	0	362	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS	06/01/2026	Paydown		21,471	21,471	22,491	22,469	0	(998)	0	(998)	0	21,471	0	0	0	226	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS	06/01/2026	Paydown		53,404	53,404	55,506	55,446	0	(2,043)	0	(2,043)	0	53,404	0	0	0	448	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS	06/01/2026	Paydown		64,325	64,325	67,763	67,718	0	(3,393)	0	(3,393)	0	64,325	0	0	0	686	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS	06/01/2026	Paydown		39,099	39,099	40,507	40,430	0	(1,332)	0	(1,332)	0	39,099	0	0	0	317	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS	06/01/2026	Paydown		691,632	691,632	714,686	712,174	0	(20,542)	0	(20,542)	0	691,632	0	0	0	15,972	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS	06/01/2026	Paydown		19,696	19,696	20,357	20,010	0	(315)	0	(315)	0	19,696	0	0	0	319	10/25/2044	1.A
3136AR-R6-7	FNR 2016-25 VB - CMO/RMBS	06/01/2026	Paydown		651,122	651,122	659,261	650,572	0	550	0	550	0	651,122	0	0	0	7,717	05/25/2036	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS	06/01/2026	Paydown		94,760	94,760	98,706	97,432	0	(2,673)	0	(2,673)	0	94,760	0	0	0	1,190	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS	06/01/2026	Paydown		45,506	45,506	46,217	46,340	0	(835)	0	(835)	0	45,506	0	0	0	556	07/25/2059	1.A
3137BN-PY-4	FHR 4566 VC - CMO/RMBS	06/01/2026	Paydown		637,789	637,789	646,758	638,123	0	(335)	0	(335)	0	637,789	0	0	0	8,071	07/15/2036	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS	06/01/2026	Paydown		17,967	17,967	17,684	17,722	0	245	0	245	0	17,967	0	0	0	225	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	06/01/2026	Paydown		152,136	152,136	159,624	159,608	0	(7,471)	0	(7,471)	0	152,136	0	0	0	2,585	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS	06/01/2026	Paydown		1,778	1,778	1,868	1,850	0	(72)	0	(72)	0	1,778	0	0	0	30	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS	06/01/2026	Paydown		5,122	5,122	5,487	5,451	0	(329)	0	(329)	0	5,122	0	0	0	75	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS	06/01/2026	Paydown		4,598	4,598	4,926	4,883	0	(284)	0	(284)	0	4,598	0	0	0	69	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS	06/01/2026	Paydown		4,457	4,457	4,775	4,719	0	(261)	0	(261)	0	4,457	0	0	0	65	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS	06/01/2026	Paydown		28,548	28,548	28,646	28,619	0	(71)	0	(71)	0	28,548	0	0	0	356	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS	06/01/2026	Paydown		74	74	80	80	0	(6)	0	(6)	0	74	0	0	0	1	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS	06/01/2026	Paydown		448	448	480	477	0	(28)	0	(28)	0	448	0	0	0	7	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS	06/01/2026	Paydown		889	889	952	945	0	(57)	0	(57)	0	889	0	0	0	12	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS	06/01/2026	Paydown		497	497	532	527	0	(29)	0	(29)	0	497	0	0	0	7	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS	06/01/2026	Paydown		117	117	126	123	0	(6)	0	(6)	0	117	0	0	0	2	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS	06/01/2026	Paydown		176	176	188	188	0	(12)	0	(12)	0	176	0	0	0	3	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS	06/01/2026	Paydown		269	269	288	286	0	(17)	0	(17)	0	269	0	0	0	4	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS	06/01/2026	Paydown		1,057	1,057	1,132	1,131	0	(74)	0	(74)	0	1,057	0	0	0	18	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS	06/01/2026	Paydown		159	159	170	166	0	(8)	0	(8)	0	159	0	0	0	2	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS	06/01/2026	Paydown		13,073	13,073	13,112	13,152	0	(79)	0	(79)	0	13,073	0	0	0	225	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS	06/01/2026	Paydown		194,526	194,526	202,048	202,542	0	(8,017)	0	(8,017)	0	194,526	0	0	0	2,833	01/01/2058	1.A
3140FX-TT-9	FN BF0561 - RMBS	06/01/2026	Paydown		72,968	72,968	60,359	60,124	0	12,845	0	12,845	0	72,968	0	0	0	1,059	09/01/2061	1.A
3140J5-G7-8	FN BM1121 - RMBS	06/01/2026	Paydown		4,323	4,323	4,492	4,487	0	(164)	0	(164)	0	4,323	0	0	0	62	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS	06/01/2026	Paydown		7,116	7,116	7,397	7,390	0	(274)	0	(274)	0	7,116	0	0	0	108	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS	06/01/2026	Paydown		124,904	124,904	130,993	131,765	0	(6,861)	0	(6,861)	0	124,904	0	0	0	2,472	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS	06/01/2026	Paydown		47,382	47,382	49,004	49,861	0	(2,479)	0	(2,479)	0	47,382	0	0	0	681	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS	06/01/2026	Paydown		39,286	39,285	39,939	39,980	0	(694)	0	(694)	0	39,285	0	0	0	675	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS	06/01/2026	Paydown		18,865	18,865	20,698	20,713	0	(1,848)	0	(1,848)	0	18,865	0	0	0	278	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS	06/01/2026	Paydown		158,794	158,794	160,047	159,889	0	(1,095)	0	(1,095)	0	158,794	0	0	0	1,276	10/01/2051	1.A
3140QP-FM-4	FN CB3771 - RMBS	06/01/2026	Paydown		56,632	56,632	52,517	52,662	0	3,970	0	3,970	0	56,632	0	0	0	827	06/01/2052	1.A
3140W0-C9-4	FN FA0095 - RMBS	06/01/2026	Paydown		392,458	392,458	398,775	397,967	0	(5,509)	0	(5,509)	0	392,458	0	0	0	9,840	12/01/2054	1.A
3140W0-P7-4	FN FA0445 - RMBS	06/01/2026	Paydown		134,951	134,951	135,130	135,114	0	(163)	0	(163)	0	134,951	0	0	0	2,932	01/01/2055	1.A
3140W1-P5-6	FN FA1343 - RMBS	06/01/2026	Paydown		50,824	50,824	50,328	50,330	0	494	0	494	0	50,824	0	0	0	1,145	04/01/2054	1.A
3140X5-NG-4	FN FM2190 - RMBS	06/01/2026	Paydown		31,669	31,669	32,758	35,106	0	(3,436)	0	(3,436)	0	31,669	0	0	0	470	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS	06/01/2026	Paydown		24,085	24,085	25,440	25,116	0	(1,031)	0	(1,031)	0	24,085	0	0	0	251	08/01/2035	1.A
3140X9-QU-2	FN FM5866 - RMBS	06/01/2026	Paydown		82,523	82,523	88,067	90,038	0	(7,515)	0	(7,515)	0	82,523	0	0	0	1,218	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS	06/01/2026	Paydown		89,211	89,211	95,108	96,559	0	(7,348)	0	(7,348)	0	89,211	0	0	0	1,353	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS	06/01/2026	Paydown		40,014	40,014	41,277	41,132	0	(1,118)	0	(1,118)	0	40,014	0	0	0	417	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS	06/01/2026	Paydown		162,340	162,340	146,512	147,420	0	14,920	0	14,920	0	162,340	0	0	0	2,054	01/01/2052	1.A
3140XH-GM-3	FN FS2003 - RMBS	06/01/2026	Paydown		97,318	97,318	90,886	91,224	0	6,094	0	6,094	0	97,318	0	0	0	1,623	05/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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 Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140XH-K4-8	FN FS2114 - RMBS	06/01/2026	Paydown		251,910	251,910	244,988	244,984	0	6,926	0	6,926	0	251,910	0	0	0	4,891	06/01/2052	1.A
3140XJ-MB-6	FN FS3053 - RMBS	06/01/2026	Paydown		62,492	62,492	63,693	63,497	0	(1,005)	0	(1,005)	0	62,492	0	0	0	1,413	10/01/2052	1.A
3140XL-SC-3	FN FS5014 - RMBS	06/01/2026	Paydown		50,429	50,429	48,703	48,735	0	1,694	0	1,694	0	50,429	0	0	0	764	01/01/2053	1.A
31412N-3T-1	FN 930610 - RMBS	06/01/2026	Paydown		1,056	1,056	1,148	1,137	0	(81)	0	(81)	0	1,056	0	0	0	20	02/01/2039	1.A
31417A-VD-8	FN AB4211 - RMBS	06/01/2026	Paydown		7,606	7,606	7,909	7,624	0	(18)	0	(18)	0	7,606	0	0	0	95	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS	06/01/2026	Paydown		49,056	49,056	51,876	50,814	0	(1,759)	0	(1,759)	0	49,056	0	0	0	595	10/01/2042	1.A
31418D-RW-4	FN MA4100 - RMBS	06/01/2026	Paydown		56,386	56,386	58,368	58,416	0	(2,030)	0	(2,030)	0	56,386	0	0	0	473	08/01/2050	1.A
31418D-VD-1	FN MA4211 - RMBS	06/01/2026	Paydown		38,628	38,628	40,759	41,248	0	(2,620)	0	(2,620)	0	38,628	0	0	0	514	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS	06/01/2026	Paydown		50,441	50,441	53,090	52,562	0	(2,121)	0	(2,121)	0	50,441	0	0	0	546	01/01/2036	1.A
31418E-LE-8	FN MA4824 - RMBS	06/01/2026	Paydown		51,794	51,794	43,986	44,056	0	7,738	0	7,738	0	51,794	0	0	0	538	10/01/2052	1.A
31418E-UP-3	FN MA5089 - RMBS	06/01/2026	Paydown		212,395	212,395	200,481	200,845	0	11,550	0	11,550	0	212,395	0	0	0	3,685	07/01/2053	1.A
31418F-DA-2	FN MA5496 - RMBS	06/01/2026	Paydown		97,186	97,186	97,011	97,009	0	177	0	177	0	97,186	0	0	0	1,944	10/01/2054	1.A
31427M-BU-4	FH SL0050 - RMBS	06/01/2026	Paydown		77,564	77,564	78,364	78,364	0	(799)	0	(799)	0	77,564	0	0	0	1,782	01/01/2055	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					8,022,087	8,022,087	8,002,429	8,013,663	0	8,425	0	8,425	0	8,022,087	0	0	0	128,196	XXX	XXX
3137BV-Z8-2	FHMS K-063 A2 - CMBS	06/01/2026	Paydown		4,146	4,146	4,299	4,158	0	(12)	0	(12)	0	4,146	0	0	0	59	01/25/2027	1.A FE
3137F4-D4-1	FHMS K-074 A2 - CMBS	06/01/2026	Paydown		32,983	32,982	34,650	33,345	0	(363)	0	(363)	0	32,982	0	0	0	495	01/25/2028	1.A
3140HR-7D-9	FN BL0891 - CMBS/RMBS	06/01/2026	Paydown		8,314	8,314	8,689	8,461	0	(147)	0	(147)	0	8,314	0	0	0	140	12/01/2030	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS	06/01/2026	Paydown		18,025	18,025	18,923	18,421	0	(396)	0	(396)	0	18,025	0	0	0	256	05/01/2031	1.A
3140HT-XV-6	FN BL2491 - CMBS/RMBS	06/01/2026	Paydown		16,437	16,437	17,214	16,767	0	(330)	0	(330)	0	16,437	0	0	0	232	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS	06/01/2026	Paydown		10,771	10,771	11,437	11,009	0	(238)	0	(238)	0	10,771	0	0	0	126	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS	06/01/2026	Paydown		11,956	11,956	12,860	12,387	0	(431)	0	(431)	0	11,956	0	0	0	152	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS	06/01/2026	Paydown		12,629	12,629	13,216	12,901	0	(272)	0	(272)	0	12,629	0	0	0	146	01/01/2035	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					115,260	115,260	121,288	117,449	0	(2,189)	0	(2,189)	0	115,260	0	0	0	1,607	XXX	XXX
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION	06/01/2026	Call @ 100.00		165,000	165,000	182,005	172,014	0	(827)	0	(827)	0	171,187	0	(6,187)	(6,187)	2,681	12/01/2044	1.A FE
03465H-AC-8	AOMT 2021-5 A3 - CMO/RMBS	06/01/2026	Paydown		23,412	23,412	23,412	23,386	0	26	0	26	0	23,412	0	0	0	135	07/26/2066	1. Z
03465J-AC-4	AOMT 2021-6 A3 - CMO/RMBS	06/01/2026	Paydown		11,932	11,932	11,929	11,930	0	2	0	2	0	11,932	0	0	0	82	09/27/2066	1. Z
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS	06/01/2026	Paydown		32,475	32,475	32,474	32,472	0	3	0	3	0	32,475	0	0	0	166	08/25/2066	1.A FE
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS	06/01/2026	Paydown		49,975	49,975	49,974	49,936	0	39	0	39	0	49,975	0	0	0	286	09/27/2066	1.A FE
20775H-AY-9	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00		55,000	55,000	60,751	58,175	0	(188)	0	(188)	0	57,986	0	(2,986)	(2,986)	935	05/15/2044	1.A FE
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS	06/01/2026	Paydown		11,163	11,163	11,370	11,299	0	(136)	0	(136)	0	11,163	0	0	0	129	01/25/2052	1.B FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO	06/20/2026	Paydown		15,415	15,415	15,993	16,057	0	(642)	0	(642)	0	15,415	0	0	0	214	08/20/2043	1.B FE
45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSOCIATION	05/01/2026	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,850	07/01/2039	1.B FE
45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSOCIATION	05/01/2026	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,683	07/01/2044	1.B FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS	06/01/2026	Paydown		24,092	24,092	25,332	24,783	0	(691)	0	(691)	0	24,092	0	0	0	394	11/25/2050	1.C FE
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS	06/01/2026	Paydown		16,721	16,721	17,048	16,974	0	(253)	0	(253)	0	16,721	0	0	0	195	12/26/2051	1.C FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/01/2026	Call @ 100.00		55,000	55,000	60,794	57,369	0	(279)	0	(279)	0	57,090	0	(2,090)	(2,090)	894	12/01/2050	1.B FE
62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS	06/01/2026	Paydown		16,367	16,367	16,367	16,493	0	(125)	0	(125)	0	16,367	0	0	0	110	08/25/2056	1.C FE
643821-AA-9	USRE 2021-1 A1 - CMBS	04/01/2026	Adjustment		2,225,780	2,275,000	2,155,119	2,225,780	0	0	0	0	0	2,225,780	0	0	0	0	10/20/2061	1.F FE
64613A-CX-8	NEW JERSEY HOUSING AND MORTGAGE FINANCE	04/01/2026	Call @ 100.00		85,000	85,000	94,424	90,009	0	(215)	0	(215)	0	89,794	0	(4,794)	(4,794)	1,488	04/01/2051	1.C FE
78432Y-AA-7	SGR 2021-2 A1 - CMO/RMBS	06/01/2026	Paydown		32,808	32,808	26,820	27,520	0	5,287	0	5,287	0	32,808	0	0	0	226	12/27/2061	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS	06/01/2026	Paydown		20,227	20,227	18,518	18,386	0	1,841	0	1,841	0	20,227	0	0	0	281	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	06/01/2026	Paydown		21,038	21,038	21,038	20,974	0	64	0	64	0	21,038	0	0	0	334	03/27/2062	1.C FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	06/01/2026	Paydown		31,733	31,733	25,604	26,035	0	5,698	0	5,698	0	31,733	0	0	0	336	06/26/2051	1. Z
83756C-D3-6	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00		205,000	205,000	229,893	215,015	0	(966)	0	(966)	0	214,049	0	(9,049)	(9,049)	3,588	05/01/2051	1.A FE
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS	06/01/2026	Paydown		18,857	18,857	18,439	18,594	0	263	0	263	0	18,857	0	0	0	312	03/25/2067	1.B FE
89173F-AC-4	TPMT 2017-1 M1 - RMBS	06/01/2026	Paydown		25,410	25,410	27,039	25,547	0	(137)	0	(137)	0	25,410	0	0	0	386	10/25/2056	1.A FE
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	06/01/2026	Paydown		23,232	23,232	22,022	22,416	0	816	0	816	0	23,232	0	0	0	367	09/25/2062	1.A FE
924190-GP-0	VERMONT HSG FIN AGY - RMBS	05/01/2026	Call @ 100.00		5,000	5,000	5,386	5,000	0	0	0	0	0	5,000	0	0	0	100	11/01/2044	1.B FE
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS	06/01/2026	Paydown		12,156	12,156	12,156	12,155	0	2	0	2	0	12,156	0	0	0	63	07/26/2066	1.D FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	06/01/2026	Paydown		7,300	7,300	7,299	7,312	0	(13)	0	(13)	0	7,300	0	0	0	44	09/25/2066	1.C FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS	06/01/2026	Paydown		5,664	5,664	5,664	5,660	0	5	0	5	0	5,664	0	0	0	62	12/26/2050	1.C FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					3,350,756	3,399,976	3,331,871	3,366,288	0	9,574	0	9,574	0	3,375,863	0	(25,107)	(25,107)	18,342	XXX	XXX
05490A-AC-7	BBUBS 2012-TFT B - CMBS	06/01/2026	Paydown		19,861	19,861	18,498	18,512	1,379	(31)	0	1,348	0	19,861	0	0	0	297	06/07/2030	4.B FE
05609X-AC-5	BX 22CLS B - CMBS	05/14/2026	Paydown		460,000	460,000	458,841	458,975	0	1,025	0	1,025	0	460,000	0	0	0	12,075	10/14/2039	1.E FE
05609X-AE-1	BX 22CLS C - CMBS	05/14/2026	Paydown		465,000	465,000	463,822	429,558	0	35,442	0	35,442	0	465,000	0	0	0	13,156	10/14/2039	1.F
05610B-AJ-5	BXSC 2022-WSS C - CMBS	04/15/2026	Paydown		58,440	58,440	58,002	58,427	0	13	0	13	0	58,440	0	0	0	1,195	03/15/2035	2.A FE
05610F-AC-1	BX 2022-AHP B - CMBS	06/15/2026	Paydown		149,056	149,056	148,631	149,062	0	(6)	0	(6)	0	149,056	0	0	0	4,155	01/18/2039	1.D FE
12434C-AN-4	BX 2021-SDMF E - CMBS	05/15/2026	Paydown		992,934	992,934	989,921	992,934	0	0	0	0	0	992,934	0	0	0	22,430	09/15/2034	2.C FE
12528Y-AE-3	CF 2019-CF2 A4 - CMBS	06/01/2026	Paydown		16,177	16,177	17,028	16,502	0	(324)	0	(324)	0	16,177	0	0	0	226	11/15/2052	1.A FE
12624N-AC-4	COMM 2012-LTRT A2 - CMBS	06/05/2026	Paydown		521,636	521,636	515,852	516,767	3,557	1,312	0	4,869	0	521,636	0	0	0	8,821	10/07/2030	4.B FE
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS	06/01/2026	Paydown		630,697	630,697	665,061	630,697	0	0	0	0	0	630,697	0	0	0	10,854	02/12/2049	1.A FE
30227W-AA-1	ESA 26ESH2 A - CMBS	05/15/2026	Paydown		10,077	10,077	10,096	0	0	(19)	0	(19)	0	10,077	0	0	0	41	02/17/2043	1.A FE
30227W-AC-7	ESA 26ESH2 B - CMBS	05/15/2026	Paydown		66,930	66,930	67,130	0	0	(200)	0	(200)	0	66,930	0	0	0	620	02/17/2043	1.D FE
30227W-AG-8	ESA 26ESH2 D - CMBS	05/15/2026	Paydown		110,474	110,474	110,762	0	0	(287)	0	(287)	0	110,474	0	0	0	698	02/17/2043	2.C FE
30289H-AG-6	FREMF 2016-K55 C - CMBS	05/26/2026	Paydown		300,000	300,000	298,266	299,100	0	900	0	900	0	300,000	0	0	0	4,308	04/26/2049	1.C FE
30289U-AS-1	FREMF 2016-K56 B - CMBS	06/25/2026	Paydown		705,000	705,000	773,903	708,683	0	(3,683)	0	(3,683)	0	705,000	0	0	0	13,929	06/25/2049	1. Z
36197Q-AG-4	GSMS 2013-G1 B - CMBS	04/10/2026	Paydown		92,516	92,516	89,799	91,168	1,348	0	0	1,348	0	92,516	0	0	0	1,157	04/11/2031	4.B FE
40442A-AC-3	HIT 22HI32 B - CMBS	04/15/2026	Paydown		113,579	113,579	113,010	113,579	0	0	0	0	0	113,579	0	0	0	2,627	07/15/2039	1.D FE
437300-AJ-5	HPA 211 E - CMBS	06/01/2026	Paydown		1,891	1,891	1,891	1,890	0	1	0	1	0	1,891	0	0	0	22	09/19/2041	2.C FE
44422P-BN-1	HBCT 2015-HBS A10 - CMBS	05/01/2026	Paydown		332,478	332,478	306,156	332,478	0	0	0	0	0	332,478	0	0	0	5,755	08/07/2034	1.G FE
46590L-AT-9	JPMDB 2016-C2 A4 - CMBS	06/01/2026	Paydown		2,043,626	2,043,626	2,011,295	2,039,838	0	3,789	0	3,789	0	2,043,626	0	0	0	28,205	06/17/2049	1.C FE
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	06/01/2026	Paydown		49,575	49,575	49,993	49,556	0	18	0	18	0	49,575	0	0	0	880	03/11/2050	1.A FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	06/01/2026	Paydown		5,684	5,684	5,649	5,404	266	14	0	280	0	5,684	0	0	0	78	10/18/2030	4.C FE
61691R-AD-8	MSC 2018-H4 A3 - CMBS	05/01/2026	Paydown		393,921	393,921	397,835	394,545	0	(625)	0	(625)	0	393,921	0	0	0	5,309	12/15/2051	1.A FE
61762X-AZ-0	MSBAM 2013-C12 C - CMBS	06/01/2026	Paydown		5,185	5,185	5,216	5,185	0	0	0	0	0	5,185	0	0	0	106	10/17/2046	2.B FE
643821-AA-9	USRE 2021-1 A1 - CMBS	04/01/2026	Adjustment		(2,225,780)	(2,275,000)	(2,155,119)	(2,225,780)	0	0	0	0	0	(2,225,780)	0	0	0	0	10/20/2061	1.F FE
66982F-AC-3	AMSR 21SFR4 C - CMBS	05/19/2026	Paydown		1,070,000	1,070,000	1,069,998	1,069,732	0	268	0	268	0	1,070,000	0	0	0	11,222	12/17/2038	1.B FE
89614Y-AE-6	TCN 2021-SFR1 E1 - CMBS	06/18/2026	Paydown		390,000	390,000	389,995	387,211	0	2,789	0	2,789	0	390,000	0	0	0	5,448	07/19/2038	2.A FE
89614Y-AF-3	TCN 2021-SFR1 E2 - CMBS	06/18/2026	Paydown		1,000,000	1,000,000	999,990	992,592	0	7,408	0	7,408	0	1,000,000	0	0	0	14,470	07/19/2038	2.C FE
90276X-AU-9	UBSCM 2018-C11 A4 - CMBS	06/01/2026	Paydown		338,426	338,426	339,774	338,311	0	115	0	115	0	338,426	0	0	0	6,231	06/16/2051	1.A FE
92890N-AX-7	WFRBS 2012-C10 B - CMBS	06/01/2026	Paydown		1,841	1,841	1,824	1,753	81	6	0	88	0	1,841	0	0	0	29	12/15/2045	3.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					8,119,224	8,070,004	8,223,118	7,876,681	6,631	47,924	0	54,556	0	8,119,224	0	0	0	174,344	XXX	XXX
00039L-AA-6	ABBSL 6 A - CDO	06/26/2026	Call @ 100.00		2,500,000	2,500,000	2,506,975	2,507,099	0	(582)	0	(582)	0	2,506,518	0	(6,518)	(6,518)	135,497	07/20/2037	1.A FE
040200-AG-5	ARES V C - CDO	06/12/2026	Call @ 100.00		1,250,000	1,250,000	1,266,121	1,264,986	0	(1,065)	0	(1,065)	0	1,263,921	0	(13,921)	(13,921)	48,241	07/27/2037	1.F FE
09626Y-AS-9	BLUEM 2013-2 BR - CDO	04/22/2026	Paydown		407,611	407,611	407,577	409,263	0	(1,652)	0	(1,652)	0	407,611	0	0	0	11,593	10/22/2030	1.A FE
09626Y-AU-4	BLUEM 2013-2 CR - CDO	04/22/2026	Paydown		75,303	75,303	75,341	76,062	0	(759)	0	(759)	0	75,303	0	0	0	2,275	10/22/2030	1.B FE
09629P-AA-4	BLUEM XXII A1 - CDO	04/15/2026	Paydown		132,569	132,569	131,707	134,424	0	(1,855)	0	(1,855)	0	132,569	0	0	0	3,439	07/15/2031	1.A FE
12481K-AS-7	CBAMR 2017-2 AR - CDO	06/04/2026	Call @ 100.00		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	109,850	07/17/2034	1.A FE
13079W-DC-9	SYMP IX AR3 - CDO	04/16/2026	Paydown		171,074	171,074	170,277	171,436	0	(363)	0	(363)	0	171,074	0	0	0	4,450	07/16/2032	1.A FE
14314L-AG-0	CGMS 2014-2-R A3 - CDO	05/15/2026	Paydown		451,365	451,365	451,365	451,365	0	0	0	0	0	451,365	0	0	0	12,381	05/15/2031	1.B FE
14317V-AQ-3	CGMS 2019-4 A1R - CDO	06/22/2026	Call @ 100.00		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	229,213	04/16/2035	1.A FE
16409T-AQ-2	CHPRK 1R A2R - CDO	04/15/2026	Paydown		271,281	271,281	271,281	271,281	0	0	0	0	0	271,281	0	0	0	7,186	04/15/2030	1.A FE
48251T-AJ-0	KKR 20 CR - CDO	05/28/2026	Call @ 100.00		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	62,878	10/16/2030	1.A FE
48252W-AC-7	KKR 22 B - CDO	05/28/2026	Call @ 100.00		1,525,000	1,525,000	1,526,220	1,581,411	0	(10,104)	0	(10,104)	0	1,571,307	0	(46,307)	(46,307)	52,387	07/21/2031	1.A FE
67590G-BN-8	OCT17 17RRR CR2 - CDO	04/29/2026	Paydown		700,000	700,000	642,530	669,878	0	30,122	0	30,122	0	700,000	0	0	0	20,259	01/27/2031	1.A FE
67590Y-AS-9	OCT26 26 CR - CDO	04/15/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,581	07/15/2030	1.B FE
915328-AW-8	UPLND 1R A2R - CDO	04/20/2026	Paydown		275,131	275,131	275,131	275,131	0	0	0	0	0	275,131	0	0	0	7,913	04/21/2031	1.A FE
92557E-AL-7	VIBR XIV C - CDO	06/09/2026	Call @ 100.00		1,380,000	1,380,000	1,380,000	1,380,000	0	0	0	0	0	1,380,000	0	0	0	69,073	10/20/2034	2.C FE
92916W-AE-9	INGIM 2013-2 A2B - CDO	04/27/2026	Paydown		104,789	104,789	103,872	106,841	0	(2,053)	0	(2,053)	0	104,789	0	0	0	2,874	04/25/2031	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					21,844,122	21,844,122	21,808,396	21,899,177	0	11,691	0	11,691	0	21,910,868	0	(66,746)	(66,746)	809,089	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00834K-AD-9	AFFRM 2023-X1 D - ABS	06/15/2026	Paydown		286,462	286,462	291,475	287,889	0	(1,427)	0	(1,427)	0	286,462	0	0	0	11,168	11/15/2028	1.A FE
024945-AC-1	ACAR 244 B - ABS	06/12/2026	Paydown		1,711,314	1,711,314	1,711,276	1,710,638	0	677	0	677	0	1,711,314	0	0	0	33,728	11/13/2028	1.A FE
03065U-AD-1	AMCAR 2023-2 A3 - ABS	06/18/2026	Paydown		224,481	224,481	227,743	225,512	0	(1,031)	0	(1,031)	0	224,481	0	0	0	5,376	05/18/2028	1.A FE
03066T-AE-1	AMCAR 2022-1 C - ABS	06/18/2026	Paydown		207,312	207,312	207,289	207,258	0	55	0	55	0	207,312	0	0	0	2,555	09/20/2027	1.A FE
12530M-AE-5	SORT 2021-1 A1 - ABS	06/15/2026	Paydown		8,742	8,742	8,276	8,662	0	80	0	80	0	8,742	0	0	0	56	03/15/2061	1.E FE
14317H-AG-6	CARMX 2022-2 D - ABS	06/15/2026	Paydown		520,000	520,000	519,951	519,985	0	15	0	15	0	520,000	0	0	0	12,350	10/16/2028	1.A FE
14686T-AC-2	CRVNA 23P2 A3 - ABS	06/10/2026	Paydown		194,950	194,950	195,803	194,985	0	(35)	0	(35)	0	194,950	0	0	0	4,349	04/10/2028	1.A FE
14687H-AE-3	CRVNA 2021-N4 D - ABS	06/10/2026	Paydown		7,411	7,411	7,410	7,410	0	0	0	0	0	7,411	0	0	0	70	09/11/2028	1.C FE
19424W-AE-7	CASL 2021-C D - ABS	06/25/2026	Paydown		5,648	5,648	5,647	5,648	0	1	0	1	0	5,648	0	0	0	95	07/26/2055	2.B FE
19425A-AE-4	CASL 2021-B D - ABS	06/25/2026	Paydown		31,370	31,370	31,356	31,360	0	9	0	9	0	31,370	0	0	0	494	06/25/2052	2.B FE
23345A-AG-8	DTAOT 222 D - ABS	06/15/2026	Paydown		75,229	75,229	75,209	75,225	0	4	0	4	0	75,229	0	0	0	1,701	03/15/2028	1.B FE
28416L-AC-6	EHGVT 2021-A C - ABS	06/25/2026	Paydown		3,941	3,941	3,941	4,017	0	(76)	0	(76)	0	3,941	0	0	0	34	08/27/2035	2.B FE
30166X-AC-8	EART 2025-3 A3 - ABS	06/15/2026	Paydown		72,185	72,185	72,176	72,179	0	6	0	6	0	72,185	0	0	0	1,725	07/16/2029	1.A FE
30167M-AC-1	EART 2025-1 A3 - ABS	06/15/2026	Paydown		406,861	406,861	406,841	406,855	0	6	0	6	0	406,861	0	0	0	7,844	08/15/2028	1.A FE
33843V-AE-3	FCAT 2024-1 A3 - ABS	06/15/2026	Paydown		207,615	207,615	208,150	208,044	0	(429)	0	(429)	0	207,615	0	0	0	5,094	10/16/2028	1.A FE
36263D-AD-9	GCAR 214 D - ABS	06/15/2026	Paydown		112,558	112,558	112,542	112,553	0	5	0	5	0	112,558	0	0	0	1,146	10/15/2027	1.A FE
39571N-AF-3	GSKY 2025-1 C - ABS	06/25/2026	Paydown		88,452	88,452	88,449	87,813	0	639	0	639	0	88,452	0	0	0	2,081	03/25/2060	1.G FE
39571V-AE-8	GSKY 2025-2 B - ABS	06/25/2026	Paydown		9,281	9,281	9,281	9,357	0	(75)	0	(75)	0	9,281	0	0	0	235	06/25/2060	1.C FE
43283B-AC-7	HGVT 221D C - ABS	06/20/2026	Paydown		5,076	5,076	5,075	5,075	0	1	0	1	0	5,076	0	0	0	100	06/20/2034	2.B FE
43283D-AC-3	HGVT 253EXT C - ABS	06/25/2026	Paydown		32,195	32,195	32,192	32,192	0	3	0	3	0	32,195	0	0	0	768	10/25/2044	2.C FE
43284K-AB-8	HGVT 2026-1 B - ABS	06/25/2026	Paydown		79,261	79,261	79,243	0	0	18	0	18	0	79,261	0	0	0	542	02/25/2043	1.G FE
43284K-AC-6	HGVT 2026-1 C - ABS	06/25/2026	Paydown		47,231	47,231	47,230	0	0	1	0	1	0	47,231	0	0	0	346	02/25/2043	2.C FE
50625B-AA-3	MRQI 2026-HI1 A2 - ABS	06/01/2026	Paydown		41,483	41,483	41,226	0	0	257	0	257	0	41,483	0	0	0	717	02/25/2048	1.A PL
55400V-AC-5	MVWOT 222 C - ABS	06/20/2026	Paydown		2,366	2,366	2,366	2,366	0	0	0	0	0	2,366	0	0	0	74	10/21/2041	2.B FE
55400X-AC-1	MVWOT 261 C - ABS	06/20/2026	Paydown		17,567	17,567	17,565	0	0	2	0	2	0	17,567	0	0	0	123	03/20/2043	2.C FE
57563N-AB-4	MASEDU 2018-A A - ABS	06/25/2026	Paydown		12,049	12,049	11,560	11,646	0	403	0	403	0	12,049	0	0	0	187	05/25/2033	1.A FE
58769F-AC-9	MBART 2023-2 A3 - ABS	06/15/2026	Paydown		142,423	142,423	145,689	143,939	0	(1,516)	0	(1,516)	0	142,423	0	0	0	3,474	11/15/2028	1.A FE
62880T-AA-9	NALP 251 A - ABS	06/25/2026	Paydown		25,515	25,515	25,510	25,510	0	5	0	5	0	25,515	0	0	0	567	09/26/2050	1.G FE
62957C-AA-4	NYCTL 25A A - ABS	05/10/2026	Paydown		155,351	155,351	155,336	155,333	0	17	0	17	0	155,351	0	0	0	3,759	11/10/2038	1.A FE
69121N-AA-6	EQS 242M A - ABS	06/20/2026	Paydown		66,358	66,358	66,343	66,124	0	234	0	234	0	66,358	0	0	0	1,556	12/20/2032	1.F FE
74113R-AJ-8	PART 221 C - ABS	04/16/2026	Paydown		3,056	3,056	3,040	3,056	0	0	0	0	0	3,056	0	0	0	72	08/15/2028	1.A FE
74113X-AF-3	PART 211 D - ABS	06/15/2026	Paydown		107,027	107,027	106,999	106,958	0	68	0	68	0	107,027	0	0	0	917	02/15/2028	1.E FE
78435V-AC-6	SFAST 2024-01 A3 - ABS	06/20/2026	Paydown		263,120	263,120	264,436	263,726	0	(606)	0	(606)	0	263,120	0	0	0	5,381	05/21/2029	1.A FE
78449M-AA-4	SMB 2021-D A1A - ABS	06/15/2026	Paydown		12,524	12,524	11,280	11,614	0	910	0	910	0	12,524	0	0	0	69	03/17/2053	1.A FE
78449X-AA-0	SMB 2020-B A1A - ABS	06/15/2026	Paydown		42,308	42,308	39,241	39,937	0	2,371	0	2,371	0	42,308	0	0	0	225	07/15/2053	1.A FE
80280B-AB-4	SBCLN 24B B - ABS	06/15/2026	Paydown		87,603	87,603	87,603	87,603	0	0	0	0	0	87,603	0	0	0	1,797	12/15/2032	1.D FE
80285U-AF-8	SDART 2022-3 C - ABS	06/15/2026	Paydown		282,646	282,646	280,880	281,883	0	763	0	763	0	282,646	0	0	0	5,227	08/15/2029	1.A FE
80287D-AC-1	SDART 2023-6 A3 - ABS	05/15/2026	Paydown		164,478	164,478	165,615	164,911	0	(433)	0	(433)	0	164,478	0	0	0	3,534	07/17/2028	1.A FE
802920-AD-0	SDART 2024-5 A3 - ABS	06/15/2026	Paydown		109,838	109,838	109,834	109,837	0	1	0	1	0	109,838	0	0	0	2,097	11/15/2028	1.A FE
802927-AE-3	SDART 2023-4 B - ABS	06/15/2026	Paydown		184,547	184,547	187,281	185,719	0	(1,172)	0	(1,172)	0	184,547	0	0	0	4,394	12/15/2028	1.A FE
81378R-AC-8	SSTRT 2025-A C - ABS	06/25/2026	Paydown		27,108	27,108	27,108	27,108	0	0	0	0	0	27,108	0	0	0	583	07/25/2031	1.F FE
81378W-AC-7	SSTRT 2025-B C - ABS	06/25/2026	Paydown		30,108	30,108	30,108	30,108	0	0	0	0	0	30,108	0	0	0	641	12/29/2032	1.F FE
826934-AC-5	SRFC 2022-3 C - ABS	06/20/2026	Paydown		5,689	5,689	5,688	5,688	0	1	0	1	0	5,689	0	0	0	181	07/20/2039	2.B FE
831943-AA-3	SMB 24A A1A - ABS	06/15/2026	Paydown		25,942	25,942	25,982	25,983	0	(41)	0	(41)	0	25,942	0	0	0	559	03/15/2056	1.A FE
86324X-AA-3	STRE 251 A - ABS	06/15/2026	Paydown		12,255	12,255	12,252	12,252	0	3	0	3	0	12,255	0	0	0	253	09/15/2045	1.D FE
86745C-AA-0	SNVA 24A A - ABS	04/16/2026	Barclays Bank		1,445,507	1,670,202	1,627,272	1,632,985	0	4,375	0	4,375	0	1,637,360	0	(191,853)	(191,853)	28,769	02/21/2051	1.D FE
86772F-AA-9	SUNRN 2019-2 A - RMBS	05/05/2026	Paydown		456,524	456,524	426,422	428,126	0	28,398	0	28,398	0	456,524	0	0	0	8,466	02/01/2055	1.F FE
92854V-AA-3	VSLR 2018-1 A - ABS	04/30/2026	Paydown		9,125	9,125	8,549	8,609	0	517	0	517	0	9,125	0	0	0	216	04/30/2048	1.G FE
98164H-AD-0	WOART 2024-B A3 - ABS	06/15/2026	Paydown		682,000	682,000	695,720	688,747	0	(6,747)	0	(6,747)	0	682,000	0	0	0	14,776	09/17/2029	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					8,752,094	8,976,788	8,927,457	8,732,425	0	26,259	0	26,259	0	8,943,947	0	(191,853)	(191,853)	180,474	XXX	XXX
00038P-AA-8	AASET 211 A - ABS	06/16/2026	Paydown		27,836	27,836	27,128	27,271	0	564	0	564	0	27,836	0	0	0	342	11/16/2041	1.E FE
00038Q-AA-6	AASET 242 A - ABS	06/16/2026	Paydown		6,146	6,146	6,163	6,136	0	10	0	10	0	6,146	0	0	0	152	09/16/2049	1.F FE
00166N-AA-7	ALTDE 251 A - ABS	06/15/2026	Paydown		51,638	51,638	51,636	50,725	0	913	0	913	0	51,638	0	0	0	1,112	08/15/2050	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00166N-AB-5	ALTDE 251 B - ABS	06/15/2026	Paydown		11,646	11,646	11,646	11,407	0	239	0	239	0	11,646	0	0	0	278	08/15/2050	2.B FE
00255E-AA-9	AASET 221 A - ABS	06/16/2026	Paydown		8,002	8,002	7,663	7,793	0	209	0	209	0	8,002	0	0	0	199	05/16/2047	1.F FE
00258B-AB-0	AASET 2021-2 B - ABS	06/15/2026	Paydown		390,959	390,959	390,866	390,913	0	47	0	47	0	390,959	0	0	0	5,595	01/15/2047	2.B FE
00258P-AA-1	AASET 251 A - ABS	06/16/2026	Paydown		6,846	6,846	6,846	6,728	0	117	0	117	0	6,846	0	0	0	170	02/16/2050	1.F FE
00258P-AB-9	AASET 251 B - ABS	06/16/2026	Paydown		7,583	7,583	7,583	7,426	0	157	0	157	0	7,583	0	0	0	208	02/16/2050	1.G FE
12565K-AE-7	CLIF 2022-1 A - ABS	06/18/2026	Paydown		60,000	60,000	54,579	57,285	0	2,715	0	2,715	0	60,000	0	0	0	680	01/18/2047	1.F FE
12807C-AA-1	CAI 2020-1 A - ABS	06/25/2026	Paydown		43,750	43,750	40,529	41,511	0	2,239	0	2,239	0	43,750	0	0	0	405	09/25/2045	1.F FE
14855M-AA-6	CLAST 2019-1 A - ABS	05/15/2026	Paydown		4,788	4,788	4,263	4,625	0	163	0	163	0	4,788	0	0	0	63	04/15/2039	2.A FE
14855U-AA-8	CLAST 262 A - ABS	06/15/2026	Paydown		40,662	40,662	40,662	0	0	1	0	1	0	40,662	0	0	0	94	04/17/2051	1.F FE
14856V-AA-5	CLAST 251 A - ABS	06/15/2026	Paydown		80,285	80,285	80,386	80,125	0	160	0	160	0	80,285	0	0	0	2,151	02/15/2050	1.F FE
27888V-AA-9	ECLIPS 261 A - ABS	06/15/2026	Paydown		9,038	9,038	9,032	0	0	6	0	6	0	9,038	0	0	0	24	05/15/2051	1.F FE
36173X-AA-0	GGAMMT 251 A - ABS	06/15/2026	Paydown		9,637	9,637	9,637	9,635	0	2	0	2	0	9,637	0	0	0	238	09/30/2060	1.G FE
37556T-AA-4	GHOST 251 A - ABS	06/15/2026	Paydown		6,704	6,704	6,704	6,665	0	40	0	40	0	6,704	0	0	0	162	03/15/2050	1.F FE
37893F-AA-6	SEACO 251H A - ABS	06/20/2026	Paydown		4,239	4,239	4,239	4,239	0	0	0	0	0	4,239	0	0	0	109	09/20/2050	2.B FE
45783N-AA-5	INSTR 2021-1 A - ABS	06/15/2026	Paydown		19,712	19,712	19,704	19,686	0	25	0	25	0	19,712	0	0	0	190	02/16/2054	1.F FE
46651N-AA-2	JOLAR 2019-1 A - ABS	06/15/2026	Paydown		731,431	731,431	730,059	0	0	1,371	0	1,371	0	731,431	0	0	0	6,446	04/15/2044	1.F FE
55292R-AA-9	MAPSL 211 A - ABS	06/15/2026	Paydown		72,879	72,879	73,426	73,117	0	(238)	0	(238)	0	72,879	0	0	0	620	06/15/2046	1.E FE
55293W-AA-7	MAPSL 261 A - ABS	06/15/2026	Paydown		32,184	32,184	31,625	0	0	558	0	558	0	32,184	0	0	0	279	01/17/2051	1.F FE
55446M-AA-5	MAACH 1 A - ABS	06/15/2026	Paydown		43,405	43,405	38,593	42,112	0	1,293	0	1,293	0	43,405	0	0	0	717	10/15/2039	1.F FE
63943B-AA-1	NAVTR 2021-1 A - ABS	06/15/2026	Paydown		26,421	26,421	26,420	26,420	0	1	0	1	0	26,421	0	0	0	313	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	04/15/2026	Paydown		7,068	7,068	7,056	7,059	0	9	0	9	0	7,068	0	0	0	84	11/15/2046	2.B FE
63943G-AA-0	NAVTR 251 A - ABS	06/15/2026	Paydown		8,673	8,673	8,673	8,673	0	0	0	0	0	8,673	0	0	0	185	10/15/2050	1.F FE
78449A-AA-0	SLAM 2021-1 A - ABS	06/15/2026	Paydown		22,545	22,545	20,136	20,903	0	1,642	0	1,642	0	22,545	0	0	0	229	06/15/2046	1.F FE
78450T-AA-5	SLAM 2025-1 A - ABS	06/15/2026	Paydown		7,292	7,292	7,292	7,290	0	1	0	1	0	7,292	0	0	0	179	05/16/2050	1.F FE
831005-AA-1	SLAM 261 A - ABS	06/15/2026	Paydown		3,627	3,627	3,627	0	0	0	0	0	0	3,627	0	0	0	19	07/15/2051	1.E FE
83100A-AA-0	SLAM 241 A - ABS	06/15/2026	Paydown		30,336	30,336	29,703	29,777	0	560	0	560	0	30,336	0	0	0	674	09/15/2049	1.F FE
83438L-AB-7	SOLRR 2021-1 B - ABS	06/15/2026	Paydown		16,356	16,356	16,356	16,429	0	(73)	0	(73)	0	16,356	0	0	0	234	10/15/2046	1.G FE
85209Q-AA-0	SPRTE 2026-1 A - ABS	06/15/2026	Paydown		34,863	34,863	34,898	0	0	(35)	0	(35)	0	34,863	0	0	0	360	03/15/2041	1.F FE
85573L-AB-7	STARR 2019-1 B - ABS	05/15/2026	Paydown		12,899	12,899	12,847	12,887	0	11	0	11	0	12,899	0	0	0	274	03/15/2044	2.B FE
858928-AB-0	SFUEL 25A A2 - ABS	06/20/2026	Paydown		877,795	877,795	877,747	877,771	0	24	0	24	0	877,795	0	0	0	16,569	07/20/2027	1.A FE
88315L-AL-2	TMCL 211 A - ABS	06/20/2026	Paydown		45,700	45,700	43,075	43,872	0	1,828	0	1,828	0	45,700	0	0	0	320	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	06/20/2026	Paydown		89,000	89,000	88,984	88,952	0	48	0	48	0	89,000	0	0	0	827	04/20/2046	1.F FE
88315L-AR-9	TMCL 212 B - ABS	06/20/2026	Paydown		13,400	13,400	12,135	12,369	0	1,031	0	1,031	0	13,400	0	0	0	157	04/20/2046	2.B FE
88315L-AS-7	TMCL 2021-3 A - ABS	06/20/2026	Paydown		20,200	20,200	19,364	19,417	0	783	0	783	0	20,200	0	0	0	163	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	06/20/2026	Paydown		40,000	40,000	39,981	39,972	0	28	0	28	0	40,000	0	0	0	405	08/20/2046	2.B FE
89238G-AD-3	TLOT 2024-A A3 - ABS	04/20/2026	Paydown		146,161	146,161	148,154	146,656	0	(495)	0	(495)	0	146,161	0	0	0	2,558	04/20/2027	1.A FE
89656G-AA-2	TRL 211 A - ABS	06/19/2026	Paydown		20,567	20,567	20,033	20,059	0	509	0	509	0	20,567	0	0	0	194	07/19/2051	1.C FE
89656G-AC-8	TRL 241 A - ABS	06/19/2026	Paydown		4,265	4,265	4,284	4,291	0	(26)	0	(26)	0	4,265	0	0	0	102	05/19/2054	1.C FE
89656R-AA-8	TRL 221 A - ABS	06/19/2026	Paydown		3,352	3,352	3,352	3,329	0	23	0	23	0	3,352	0	0	0	64	05/19/2052	1.F FE
89679Q-AD-7	TCF 2026-1 A - ABS	06/22/2026	Paydown		4,344	4,344	4,343	0	0	1	0	1	0	4,344	0	0	0	23	05/22/2051	1.C FE
89680H-AE-2	TCF 2021-1 A - ABS	06/20/2026	Paydown		39,525	39,525	38,605	38,700	0	825	0	825	0	39,525	0	0	0	306	03/20/2046	1.F FE
96328G-BT-3	WFLF 242 A1 - ABS	06/18/2026	Paydown		62,603	62,603	62,703	62,601	0	2	0	2	0	62,603	0	0	0	1,270	06/21/2039	1.A FE
97063R-AA-8	WESTF 2025-A A - ABS	06/15/2026	Paydown		4,626	4,626	4,625	4,625	0	0	0	0	0	4,626	0	0	0	110	06/15/2050	1.F FE
97064F-AB-1	WESTF 2020-A B - ABS	06/15/2026	Paydown		10,774	10,774	10,181	7,639	0	596	0	596	0	10,774	0	0	0	161	03/15/2045	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS	06/15/2026	Paydown		9,035	9,035	7,146	7,901	0	1,134	0	1,134	0	9,035	0	0	0	117	05/15/2046	1.F FE
97064Y-AA-2	WESTF 2023-A A - ABS	06/15/2026	Paydown		357,719	357,719	378,887	372,652	0	(14,933)	0	(14,933)	0	357,719	0	0	0	22,891	10/15/2048	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					3,588,514	3,588,514	3,583,574	2,727,642	0	4,087	0	4,087	0	3,588,514	0	0	0	69,020	XXX	XXX
023940-AA-7	AEE 2024-A A1 - ABS	04/01/2026	Paydown		26,233	26,233	26,230	26,236	0	(3)	0	(3)	0	26,233	0	0	0	636	10/01/2041	1.A FE
15201G-AA-7	CNP 2025-A A1 - ABS	06/15/2026	Paydown		53,794	53,794	53,792	53,795	0	(2)	0	(2)	0	53,794	0	0	0	1,704	12/17/2035	1.A FE
233046-AS-0	DNKN 2021-1 A23 - ABS	05/20/2026	Paydown		3,125	3,125	3,025	3,035	0	90	0	90	0	3,125	0	0	0	44	11/20/2051	2.B FE
26929H-AB-1	WAX 221 A1 - ABS	05/08/2026	Paydown		173,250	173,250	159,309	168,579	0	4,671	0	4,671	0	173,250	0	0	0	3,785	03/15/2052	2.B FE
411707-AK-8	HNGRY 2021-1 A2 - ABS	06/20/2026	Paydown		2,500	2,500	2,525	2,510	0	(10)	0	(10)	0	2,500	0	0	0	36	06/20/2051	2.B FE
466365-AE-3	JACK 2022-1 A22 - ABS	05/25/2026	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	72	02/26/2052	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72703P-AC-7	PLNT 2019-1 A2 - ABS	06/05/2026	Paydown		1,158	1,158	1,062	679	0	65	0	65	0	1,158	0	0	0	22	12/06/2049	2.B FE
72703P-AF-0	PLNT 241 A2I - ABS	06/05/2026	Paydown		758	758	760	525	0	(2)	0	(2)	0	758	0	0	0	18	06/05/2054	2.B FE
78433D-AC-8	SEB4P 2024-1 A2 - ABS	04/30/2026	Paydown		4,575	4,575	4,687	4,670	0	(95)	0	(95)	0	4,575	0	0	0	169	04/30/2054	2.C FE
78433L-AG-1	EIX 2023-A A1 - ABS	06/15/2026	Paydown		90,741	90,741	92,244	92,066	0	(1,325)	0	(1,325)	0	90,741	0	0	0	2,131	06/15/2042	1.A FE
83546D-AQ-1	SONIC 2021-1 A22 - ABS	06/20/2026	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	41	08/21/2051	2.B FE
95058X-AL-2	WEN 211 A22 - ABS	06/15/2026	Paydown		350	350	359	355	0	(5)	0	(5)	0	350	0	0	0	5	06/15/2051	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					363,733	363,733	351,242	359,701	0	3,385	0	3,385	0	363,733	0	0	0	8,664	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					56,066,873	56,291,567	56,322,315	55,070,587	6,631	42,677	0	49,308	0	56,350,578	0	(283,705)	(283,705)	1,435,356	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					56,066,873	56,291,567	56,322,315	55,070,587	6,631	42,677	0	49,308	0	56,350,578	0	(283,705)	(283,705)	1,435,356	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					56,066,873	56,291,567	56,322,315	55,070,587	6,631	42,677	0	49,308	0	56,350,578	0	(283,705)	(283,705)	1,435,356	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					115,362,685	115,473,902	115,463,908	114,159,533	13,079	44,374	0	57,453	0	115,463,151	0	(100,465)	(100,465)	2,342,180	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31338@-10-6	Federal Home Loan Bank of Pittsburgh	04/08/2026	Federal Home Loan Bank of Pittsburgh	77,200.000	77,200		77,200	77,200				0		77,200			0			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					77,200	XXX	77,200	77,200	0	0	0	0	0	77,200	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					77,200	XXX	77,200	77,200	0	0	0	0	0	77,200	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					77,200	XXX	77,200	77,200	0	0	0	0	0	77,200	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					77,200	XXX	77,200	77,200	0	0	0	0	0	77,200	0	0	0	0	XXX	XXX
6009999999 - Totals					115,439,885	XXX	115,541,108	114,236,733	13,079	44,374	0	57,453	0	115,540,351	0	(100,465)	(100,465)	2,342,180	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citizens Bank	Rhode Island	0	0.000	0	0	9,845,907	65,583,281	39,467,431	XXX
U.S. Bank	Ohio	0	1.740	12,453	0	2,668,584	2,672,645	2,676,847	XXX
Huntington National Bank	Ohio	0	2.990	40,378	0	6,549,078	6,564,260	5,435,312	XXX
KeyBank	Ohio	0	1.740	25,363	0	5,851,950	5,859,346	5,866,483	XXX
M&T Bank	Maryland	0	0.000	0	0	1,441,663	1,452,580	1,463,752	XXX
0199998. Deposits in ... 9 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	3,372,014	3,627,595	3,951,955	XXX
0199999. Totals - open depositories		XXX	XXX	78,194	0	29,729,196	85,759,707	58,861,780	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit		XXX	XXX	78,194	0	29,729,196	85,759,707	58,861,780	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	78,194	0	29,729,196	85,759,707	58,861,780	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
000000-00-0	Barrington Bank MMF		06/30/2026	1.490		1,143,574	0	10,727
000000-00-0	M&T Bank Money Market		06/30/2026	2.175		5,324,543	0	58,351
4812C0-67-0	JPMORGAN:US GVT MM CAP		09/26/2025	3.550		3,750,000	10,879	66,977
665278-70-1	NORTHERN INST:US GS SHS		06/30/2026	3.540		64,178,191	164,601	78,721
8309999999. Subtotal - all other money market mutual funds						74,396,309	175,481	214,776
8589999999. Total cash equivalents (unaffiliated)						74,396,309	175,481	214,776
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						74,396,309	175,481	214,776