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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2025
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	Robert Emil Glanville
Angela Louise Heise	Roy James Kasmar	Anu Karna
Douglas John Pauls		

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 9th day of May 2025

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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,632,979,035		3,632,979,035	3,499,942,563
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	827,452	197,452	630,000	630,000
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)			0	0
5.	Cash ($ 94,126,641), cash equivalents ($ 39,728,739) and short-term investments ($ 0)	133,855,380		133,855,380	210,390,359
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	185,322,129	0	185,322,129	165,845,282
9.	Receivables for securities	34,149		34,149	25,308
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)	3,953,018,144	197,452	3,952,820,692	3,876,833,512
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	26,256,482		26,256,482	27,685,449
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	38,356,521		38,356,521	44,103,566
	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			0	10,142,071
18.2	Net deferred tax asset	96,330,664	67,955,108	28,375,556	28,179,116
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	5,721,040	5,332,603	388,437	470,549
21.	Furniture and equipment, including health care delivery assets ($ ....)	351,670	351,670	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	336,247		336,247	359,588
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	14,534,059	13,295,031	1,239,028	525,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,134,904,827	87,131,864	4,047,772,963	3,988,298,851
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	4,134,904,827	87,131,864	4,047,772,963	3,988,298,851
	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	13,295,031	13,295,031	0	0
2502.	Accounts receivable	1,239,028		1,239,028	525,000
2503.					
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)	14,534,059	13,295,031	1,239,028	525,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 29,660,309)	188,135,536	172,841,523
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,569,020	1,631,867
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	21,913,857	32,725,820
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	6,309,265	4,647,181
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	8,559,050	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 29,547,147 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)	64,993,123	71,310,100
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	107,067,839	97,819,150
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	13,595	
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	2,240,074	3,240,570
20.	Derivatives	0	0
21.	Payable for securities	4,597,861	9,702,127
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	2,531,642,221	2,492,487,255
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,937,041,441	2,886,405,593
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,937,041,441	2,886,405,593
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)	405,421,522	396,583,258
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)	1,110,731,522	1,101,893,258
38.	Totals (Page 2, Line 28, Col. 3)	4,047,772,963	3,988,298,851
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,531,642,221	2,492,487,255
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)	2,531,642,221	2,492,487,255
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 $ 243,254,598)	252,247,317	242,869,344	987,816,660
	1.2 Assumed (written $)			
	1.3 Ceded (written $ 107,110,224)	109,785,966	100,935,347	420,614,292
	1.4 Net (written $ 136,144,374)	142,461,351	141,933,997	567,202,368
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 29,691,339):			
	2.1 Direct	35,208,599	12,343,606	89,530,614
	2.2 Assumed			
	2.3 Ceded	15,934,956	7,862,238	47,925,246
	2.4 Net	19,273,643	4,481,368	41,605,368
3.	Loss adjustment expenses incurred	6,853	(53,561)	385,736
4.	Other underwriting expenses incurred	23,421,286	21,615,686	81,884,536
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	42,701,782	26,043,493	123,875,640
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	99,759,569	115,890,504	443,326,728
	INVESTMENT INCOME			
9.	Net investment income earned	33,633,427	28,732,632	126,568,171
10.	Net realized capital gains (losses) less capital gains tax of $ (19,674)	(71,115)	(903,961)	(1,574,023)
11.	Net investment gain (loss) (Lines 9 + 10)	33,562,312	27,828,671	124,994,148
	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	1,664,078	1,737,500	6,575,000
15.	Total other income (Lines 12 through 14)	1,664,078	1,737,500	6,575,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	134,985,959	145,456,675	574,895,876
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)	134,985,959	145,456,675	574,895,876
19.	Federal and foreign income taxes incurred	18,720,795	20,100,741	79,380,208
20.	Net income (Line 18 minus Line 19)(to Line 22)	116,265,164	125,355,934	495,515,668
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,101,893,258	1,004,104,302	1,004,104,302
22.	Net income (from Line 20)	116,265,164	125,355,934	495,515,668
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(1,752,547)	(1,097,109)	(2,403,520)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	227,116	743,761	2,778,741
27.	Change in nonadmitted assets	(1,746,502)	(2,716,949)	(1,840,777)
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	(65,000,000)	(45,000,000)	(169,486,638)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(39,154,967)	(50,611,343)	(226,774,518)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	8,838,264	26,674,294	97,788,956
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,110,731,522	1,030,778,596	1,101,893,258
	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	1,664,078	1,737,500	6,575,000
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)	1,664,078	1,737,500	6,575,000
3701.	Increase in contingency reserves	(39,154,967)	(50,611,343)	(184,301,729)
3702.	Contingency reserve assumed from commutation of EPA			(42,472,789)
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)	(39,154,967)	(50,611,343)	(226,774,518)

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	151,140,108	141,279,079	559,886,657
2. Net investment income	34,167,400	31,935,146	125,335,756
3. Miscellaneous income	1,648,578	1,637,500	6,475,000
4. Total (Lines 1 to 3)	186,956,086	174,851,725	691,697,413
5. Benefit and loss related payments	3,979,630	2,443,707	14,478,662
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	32,215,561	33,263,556	79,629,197
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	190,991	87,608,964
10. Total (Lines 5 through 9)	36,195,191	35,898,254	181,716,823
11. Net cash from operations (Line 4 minus Line 10)	150,760,895	138,953,471	509,980,590
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	109,018,592	47,534,279	296,924,913
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	494,632	456,702	1,145,304
12.5 Other invested assets	2,749,225	1,722,948	17,450,905
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	213,699	9,916,432
12.8 Total investment proceeds (Lines 12.1 to 12.7)	112,262,449	49,927,628	325,437,554
13. Cost of investments acquired (long-term only):			
13.1 Bonds	243,605,594	62,992,276	795,860,250
13.2 Stocks	0	0	64,500
13.3 Mortgage loans	0	0	0
13.4 Real estate	494,632	0	417,826
13.5 Other invested assets	21,924,810	3,189,873	25,340,636
13.6 Miscellaneous applications	5,113,107	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	271,138,143	66,182,149	821,683,212
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)	(158,875,693)	(16,254,521)	(496,245,658)
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	65,000,000	45,000,000	107,500,000
16.6 Other cash provided (applied)	(3,420,181)	(5,238,661)	1,568,545
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(68,420,181)	(50,238,661)	(105,931,455)
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)	(76,534,979)	72,460,289	(92,196,523)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	210,390,359	302,586,882	302,586,882
19.2 End of period (Line 18 plus Line 19.1)	133,855,380	375,047,171	210,390,359

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

20.0001. Dividend of bonds to Parent		0	61,986,638

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 #	2025	2024
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 116,265,164	$ 495,515,668
(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	$ 116,265,164	$ 495,515,668
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$1,110,731,522	$1,101,893,258
(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	$1,110,731,522	$1,101,893,258

B. No significant change from year-end 2024.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2024.

(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 2024.

(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 2024.

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 2024.

3. **Business Combinations and Goodwill**

No significant change from year-end 2024.

4. **Discontinued Operations**

No significant change from year-end 2024.

5. **Investments**

A. No significant change from year-end 2024.

B. No significant change from year-end 2024.

C. No significant change from year-end 2024.

D. Loan-Backed Securities

(1) The Company uses widely accepted models for prepayment assumptions in valuing mortgage-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 loan-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 loan-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: $3,697,662
2. 12 Months or longer: $42,252,485

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $289,812,872
2. 12 Months or longer: $425,364,906

(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 2024.

K. No significant change from year-end 2024.

L. No significant change from year-end 2024.

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 2024.

P. No significant change from year-end 2024.

Q. No significant change from year-end 2024.

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

S. The Company does not have Aggregate Collateral Loans.

6. <u>Joint Ventures, Partnerships and Limited Liability Companies</u>

No significant change from year-end 2024.

7. <u>Investment Income</u>

No significant change from year-end 2024.

8. <u>Derivative Instruments</u>

The Company had no derivative instruments at March 31, 2025.

9. <u>Income Taxes</u>

No significant change from year-end 2024.

10. <u>Information concerning Parent, Subsidiaries, Affiliates, and Other Related Parties</u>

A. In April 2025, Essent Guaranty and Essent Re agreed to increase the quota share reinsurance coverage of Essent Guaranty's NIW provided by Essent Re to 50% effective January 1, 2025. The quota share reinsurance coverage provided by Essent Re for Essent Guaranty's NIW prior to January 1, 2025 will continue at the quota share percentage in effect at the time NIW was first ceded.

B. On March 31, 2025, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $65 million dividend.

C. - M. No significant change from year-end 2024.

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No significant change from year-end 2024.

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 $1,011,943,241. The Company calculated this amount as 25% of admitted assets as of March 31, 2025.

(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	$630,000	$630,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$630,000	$630,000	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,011,943,241	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	$630,000	$630,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	$630,000	$630,000	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$997,074,713	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	$630,000	$630,000	—	—	—	—

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 March 31, 2025.

(4) The Company has not borrowed any funds from the FHLB as of March 31, 2025.

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 2024.

F. No significant change from year-end 2024.

G. No significant change from year-end 2024.

H. No significant change from year-end 2024.

I. No significant change from year-end 2024.

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

No significant change from year-end 2024.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2024.

15. Leases

No significant change from year-end 2024.

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

No significant change from year-end 2024.

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 2024.

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

No significant change from year-end 2024.

20. Fair Value Measurements

A.

1) Fair value measurements as of March 31, 2025:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
Issuer Credit Obligations (D-1.1)	$ 554,154	$ 13,749,931	$ —	$ 14,304,085
Asset-Backed Securities (D-1.2)	—	990,079	—	990,079
Total Bonds	554,154	14,740,010	—	15,294,164
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 113,572	$ —	$ —	$ 113,572
Other Money Market Mutual Funds	39,615,167	—	—	39,615,167
Total Cash Equivalents	39,728,739	—	—	39,728,739
Other Long Term Assets (BA)				
Debt Securities That Lack Substantive Credit Enhancement	$ —	$ 10,875,935	$ —	$ 10,875,935
Total Other Long Term Assets (BA)	—	10,875,935	—	10,875,935
Total Assets at Fair Value	$ 40,282,893	$ 25,615,945	$ —	$ 65,898,838

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.

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2025

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$3,480,740,821	$3,632,979,035	$ 625,105,734	$2,855,635,087	$ —	$ —
Cash equivalents	39,728,739	39,728,739	39,728,739	—	—	—
Common stocks	630,000	630,000	—	630,000	—	—

December 31, 2024

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$3,305,355,090	$3,499,942,563	$ 625,406,068	$2,679,949,022	$ —	$ —
Cash equivalents	104,703,091	104,703,091	104,703,091	—	—	—
Common stocks	630,000	630,000	—	630,000	—	—

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 2024.

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	$ 1,141,069,128
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 2024.

NOTES TO FINANCIAL STATEMENTS

22. **Events Subsequent**

Type II -

On May 7, 2025, April Galda Joyce and David C. Benson were elected as members of the board of directors replacing Robert Glanville and Allan Levine.

The Company has considered subsequent events through May 9, 2025.

23. **Reinsurance**

No significant change from year-end 2024.

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, 2024 were $174,473,392. For the period ended March 31, 2025, $4,012,076 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $159,429,381 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $11,031,935 favorable prior-year development during the period of December 31, 2024 to March 31, 2025. 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 2024.

26. **Intercompany Pooling Arrangements**

No significant change from year-end 2024.

27. **Structured Settlements**

No significant change from year-end 2024.

28. **Healthcare Receivables**

No significant change from year-end 2024.

29. **Participating Policies**

No significant change from year-end 2024.

30. **Premium Deficiency Reserve**

No significant change from year-end 2024.

31. **High Deductibles**

No significant change from year-end 2024.

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

No significant change from year-end 2024.

33. **Asbestos/Environmental Reserves**

No significant change from year-end 2024.

34. **Subscriber Savings Accounts**

No significant change from year-end 2024.

35. **Multiple Peril Crop Insurance**

No significant change from year-end 2024.

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. 12/31/2018

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). 05/18/2020

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. Amount of real estate and mortgages held in short-term investments: $

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 198,345	$ 197,452
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 198,345	$ 197,452
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 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.

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

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

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

16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

17. 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 [ ]

17.1 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

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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

17.5097 For those firms/individuals listed in the table for Question 17.5, 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 [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 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 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
103577	Loomis, Sayles & Company, L.P.	JIZPN2RX3UMNOYIDI313	SEC	NO

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

18.2 If no, list exceptions:

19. 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]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was 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 held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. 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
39617	33-0378686	Group Ark Insurance Limited	CA	Authorized		
30058	75-1444207	SCOR Reinsurance COmpany	NY	Authorized		
00000	AA-3191289	Fidelis Insurance Bermuda Limited	BMU	Authorized		
00000	AA-3190875	Hiscox Insurance Company (Bermuda) Limited	BMU	Authorized		
00000	AA-3191321	SiriusPoint Bermuda Insurance Company Ltd	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

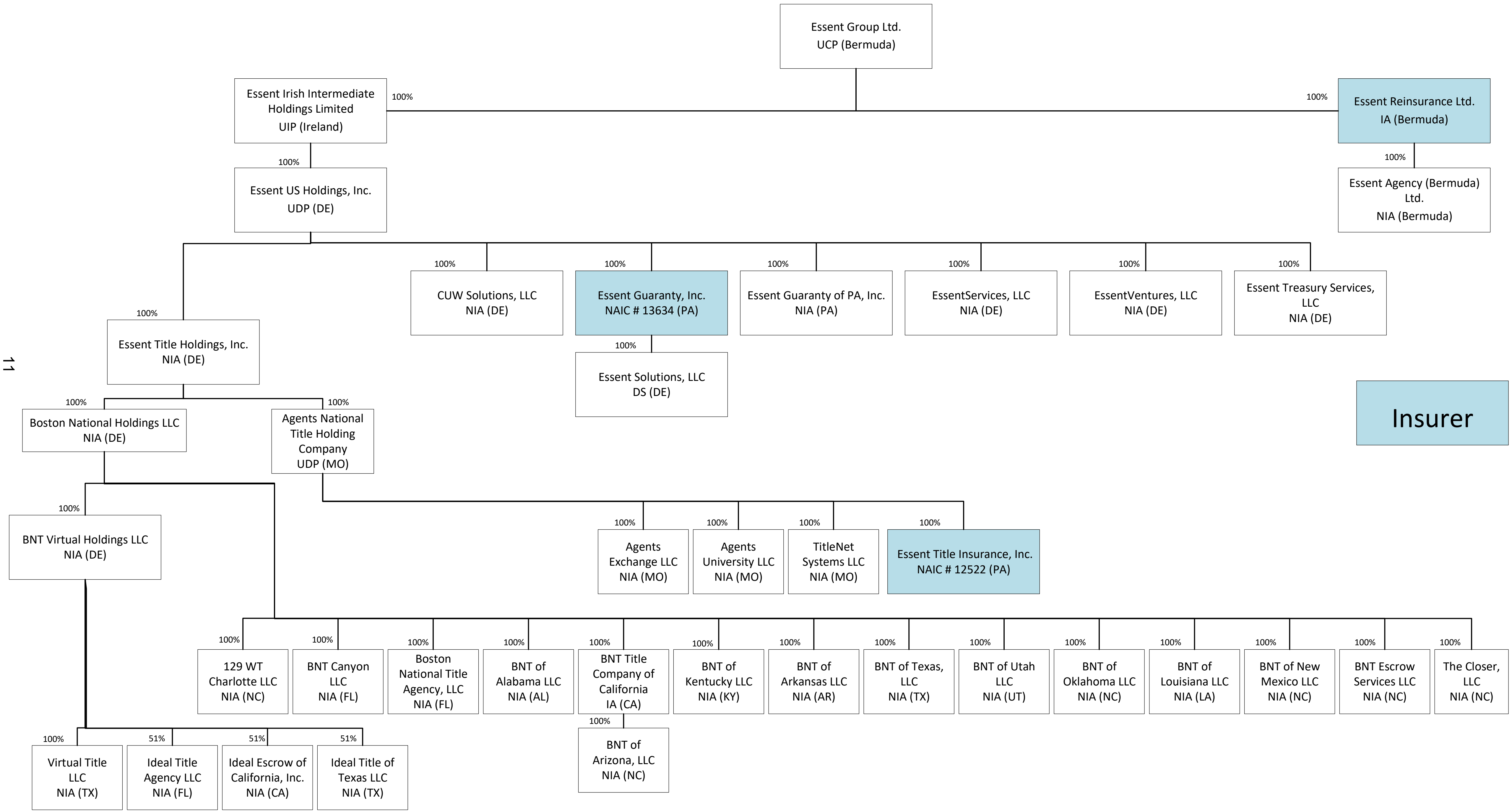
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	2,368,401	2,339,213	36,747	67,305	2,326,063	1,968,924
2. Alaska AK	L	414,660	481,237	717		633,492	794,100
3. Arizona AZ	L	9,265,359	8,769,926	226,590	176,992	11,951,069	8,482,802
4. Arkansas AR	L	2,081,503	2,310,257	51,476	45	1,592,300	1,504,203
5. California CA	L	27,132,964	27,068,897	1,318,353	414,474	65,469,188	50,023,537
6. Colorado CO	L	8,634,278	8,566,379	349,239	171,067	8,759,907	6,290,781
7. Connecticut CT	L	1,985,622	2,060,637			2,215,262	1,725,554
8. Delaware DE	L	588,259	595,304	92,780	14	640,084	482,384
9. District of Columbia DC	L	436,191	456,354	19,728		1,029,728	936,865
10. Florida FL	L	31,440,268	28,601,620	439,638	181,104	52,323,560	32,786,192
11. Georgia GA	L	9,898,534	8,939,968	262,947		14,458,596	10,445,861
12. Hawaii HI	L	575,770	519,604			835,646	639,214
13. Idaho ID	L	2,558,410	2,321,966	92,661	165,914	2,491,405	1,956,403
14. Illinois IL	L	6,638,051	6,931,731	149,417	434,248	10,168,462	9,307,230
15. Indiana IN	L	4,072,474	3,664,139	143,339	103,406	4,424,389	3,404,571
16. Iowa IA	L	983,789	1,047,841	46,805	75,313	852,263	846,968
17. Kansas KS	L	1,131,616	1,077,574	49,171		736,025	642,019
18. Kentucky KY	L	1,973,942	1,893,773	68,601	23,109	1,846,914	1,319,373
19. Louisiana LA	L	2,279,577	2,411,773	136,486	57,393	5,792,798	3,915,868
20. Maine ME	L	543,494	519,272		32,771	703,184	647,695
21. Maryland MD	L	5,417,932	5,595,426	26,044	192,102	5,973,668	5,961,701
22. Massachusetts MA	L	2,898,571	2,968,008	73,341		3,926,883	3,481,683
23. Michigan MI	L	6,629,383	6,132,849	205,799	136,510	7,434,466	5,670,285
24. Minnesota MN	L	4,983,505	4,857,833	191,585	45,250	4,396,519	3,447,421
25. Mississippi MS	L	720,298	734,249	124,108	4,237	857,846	1,106,395
26. Missouri MO	L	3,483,613	3,527,150	124,110	228,970	2,431,047	1,813,444
27. Montana MT	L	461,549	450,014			424,780	358,642
28. Nebraska NE	L	907,235	941,708		334	670,263	331,068
29. Nevada NV	L	4,723,289	4,754,573	138,706	25,031	6,026,310	6,282,396
30. New Hampshire NH	L	755,412	734,833			604,177	526,147
31. New Jersey NJ	L	5,656,379	6,103,720	93,464	5,464	8,038,940	6,898,174
32. New Mexico NM	L	942,515	948,679	1,060	21,352	669,416	713,133
33. New York NY	L	5,791,184	5,553,527	189,190	54,270	11,074,457	9,459,103
34. North Carolina NC	L	7,214,422	6,595,846	3,700	35,627	5,910,863	3,604,358
35. North Dakota ND	L	282,732	278,549		23,527	298,440	334,703
36. Ohio OH	L	6,599,625	6,231,800	62,110	515,948	5,804,587	4,839,000
37. Oklahoma OK	L	1,958,518	2,043,266	49,375	32,618	1,874,544	1,685,717
38. Oregon OR	L	3,403,914	3,262,179	427,312	499	3,961,523	2,858,416
39. Pennsylvania PA	L	5,294,485	5,478,024	744	58,137	6,272,446	5,331,582
40. Rhode Island RI	L	352,114	381,703			242,805	217,065
41. South Carolina SC	L	3,533,120	3,312,436	54	28,952	3,597,269	2,476,376
42. South Dakota SD	L	229,816	238,909			163,064	235,820
43. Tennessee TN	L	5,159,175	4,636,830	451,550	161,475	3,912,270	3,128,678
44. Texas TX	L	29,259,847	26,947,593	1,126,250	282,460	41,547,686	25,241,747
45. Utah UT	L	5,287,387	4,746,046	134,445		6,297,983	3,723,420
46. Vermont VT	L	194,301	205,702			311,615	218,821
47. Virginia VA	L	5,322,687	5,618,915	82,498		4,437,839	4,075,524
48. Washington WA	L	7,545,230	7,333,486	138,119	139,428	6,501,938	6,867,612
49. West Virginia WV	L	469,357	458,615	46	404	248,092	363,103
50. Wisconsin WI	L	2,522,920	2,463,191	6,227	72,740	2,048,944	1,925,740
51. Wyoming WY	L	250,921	262,798		30,862	252,871	126,769
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	243,254,598	234,375,922	7,134,532	3,999,352	335,463,886	251,424,587
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		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	86-3270759				EssentServices, LLC	DE	NIA	Essent US Holdings, Inc.	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	27-0210286				129 WT Charlotte LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4052369				Agents Exchange LLC	MO	NIA	Agents National Title Holding Company	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	27-4533962				Agents University LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-3699935				BNT Canyon LLC	FL	NIA	Boston National Holdings LLC	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				BNT of Arizona LLC	NC	NIA	BNT Title Company of California LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2572186				BNT of Arkansas LLC	AR	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	61-1787619				BNT of Kentucky LLC	KY	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3909536				BNT 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				BNT of New Mexico LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3737461				BNT 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				BNT Title Company of California LLC	CA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	84-2351775				BNT Virtual Holdings LLC	DE	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	86-3891112				Ideal Title Agency LLC	FL	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	88-1297605				Ideal Title of Texas LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	87-4654854				Ideal Escrow of California Inc.	CA	NIA	BNT Virtual Holdings LLC	Ownership	51.000	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	84-2450700				Virtual Title LLC	TX	NIA	BNT Virtual Holdings LLC	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	252,247,317	35,208,599	14.0	5.1
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	252,247,317	35,208,599	14.0	5.1
	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	243,254,598	243,254,598	234,375,922
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	243,254,598	243,254,598	234,375,922
	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 2025 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2025 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2025 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. 2022 + Prior	22,768	1,701	24,469	1,062	0	1,062	19,848		1,485	21,333	(1,858)	(216)	(2,074)
2. 2023	41,488	3,099	44,587	1,484	0	1,484	37,359		2,792	40,151	(2,645)	(307)	(2,952)
3. Subtotals 2023 + Prior	64,256	4,800	69,056	2,546	0	2,546	57,207	0	4,277	61,484	(4,503)	(523)	(5,026)
4. 2024	98,158	7,259	105,417	1,466	0	1,466	91,170		6,775	97,945	(5,522)	(484)	(6,006)
5. Subtotals 2024 + Prior	162,414	12,059	174,473	4,012	0	4,012	148,377	0	11,052	159,429	(10,025)	(1,007)	(11,032)
6. 2025	XXX	XXX	XXX	XXX	37	37	XXX	28,203	2,072	30,275	XXX	XXX	XXX
7. Totals	162,414	12,059	174,473	4,012	37	4,049	148,377	28,203	13,124	189,704	(10,025)	(1,007)	(11,032)
8. Prior Year-End Surplus As Regards Policyholders	1,101,893										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. (6.2)	2. (8.4)	3. (6.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.0)

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.	N/A

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] 1 3 6 3 4 2 0 2 5 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] 1 3 6 3 4 2 0 2 5 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] 1 3 6 3 4 2 0 2 5 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] 1 3 6 3 4 2 0 2 5 5 0 5 0 0 0 0 1

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	727,478
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	494,632	417,826
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		(126,949)
5.	Deduct amounts received on disposals	494,632	1,018,355
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)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	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	165,845,282	150,784,589
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	20,286,851	15,915,744
	2.2 Additional investment made after acquisition	1,637,959	9,424,892
3.	Capitalized deferred interest and other		
4.	Accrual of discount	11,128	
5.	Unrealized valuation increase/(decrease)	852,782	(3,238,171)
6.	Total gain (loss) on disposals		10,409,133
7.	Deduct amounts received on disposals	2,749,225	17,450,905
8.	Deduct amortization of premium, depreciation and proportional amortization	562,648	
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	185,322,129	165,845,282
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	185,322,129	165,845,282

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	3,500,770,908	3,078,998,721
2.	Cost of bonds and stocks acquired	243,605,594	795,924,750
3.	Accrual of discount	1,839,183	5,541,911
4.	Unrealized valuation increase/(decrease)	82,061	435,163
5.	Total gain (loss) on disposals	(90,789)	(1,460,752)
6.	Deduct consideration for bonds and stocks disposed of	109,018,592	358,911,551
7.	Deduct amortization of premium	3,381,878	19,234,456
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	522,876
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,633,806,487	3,500,770,908
12.	Deduct total nonadmitted amounts	197,452	198,345
13.	Statement value at end of current period (Line 11 minus Line 12)	3,633,609,035	3,500,572,563

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)	1,950,832,081	54,096,834	12,593,982	2,152,919	1,994,487,852	0	0	1,950,832,081
2.	NAIC 2 (a)	471,023,941	22,462,374	9,726,709	(3,472,727)	480,286,879	0	0	471,023,941
3.	NAIC 3 (a)	15,146,910	63,030	2,648,930	48,966	12,609,977	0	0	15,146,910
4.	NAIC 4 (a)	842,877	159,281	95,038	982,642	1,889,763	0	0	842,877
5.	NAIC 5 (a)	0	0	3,587	3,587	0	0	0	0
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	2,437,845,810	76,781,519	25,068,246	(284,612)	2,489,274,471	0	0	2,437,845,810
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	988,426,716	142,493,502	67,124,291	(4,725,184)	1,059,070,742	0	0	988,426,716
9.	NAIC 2	72,722,081	15,893,536	8,479,807	3,507,932	83,643,742	0	0	72,722,081
10.	NAIC 3	947,957	0	0	42,122	990,079	0	0	947,957
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	1,062,096,754	158,387,038	75,604,098	(1,175,130)	1,143,704,564	0	0	1,062,096,754
	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	3,499,942,563	235,168,557	100,672,344	(1,459,742)	3,632,979,035	0	0	3,499,942,563

(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 $ ....0 ; NAIC 2 $ ....0 ; NAIC 3 $ ....0 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		XXX			

NONE

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	0	126,112,081
2.	Cost of short-term investments acquired	49,898	0
3.	Accrual of discount	0	2,726,401
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	49,898	128,838,483
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)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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	104,703,091	72,020,810
2.	Cost of cash equivalents acquired	213,620,300	1,365,114,795
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	278,594,652	1,332,432,514
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)	39,728,739	104,703,091
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	39,728,739	104,703,091

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	Location 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
7531 WEST ODEUM LANE	PHOENIX	AZ	03/27/2025	SN SERVICING CORP	494,632		494,632	
0199999. Acquired by Purchase					494,632	0	494,632	0
0399999 - Totals					494,632	0	494,632	0

SCHEDULE A - PART 3

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

1 Description of Property	Location 2 City	Location 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	8 Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depre-ciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encum-brances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	14 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum-brances	20 Taxes, Repairs and Expenses Incurred
7531 WEST ODEUM LANE	PHOENIX	AZ	03/27/2025	OP SPE PHX1, LLC	494,632		0				0		494,632	494,632			0		
0199999. Property Disposed					494,632	0	0	0	0	0	0	0	494,632	494,632	0	0	0	0	0
0399999 - Totals					494,632	0	0	0	0	0	0	0	494,632	494,632	0	0	0	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
Loan Number	2 City	3 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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
3137BM-7E-0	FHMS K-051 X3 - CMBS		US	FHMS K-051 X3 - CMBS	1.A	05/17/2019		520,891	0	0	0	0.000
3137BQ-YW-1	FHMS K-056 X3 - CMBS		US	FHMS K-056 X3 - CMBS	1.A	05/16/2019		879,242	0	0	0	0.000
3137F8-4K-6	FHMS K-122 X3 - CMBS		US	FHMS K-122 X3 - CMBS	1.A	03/04/2021		1,152,285	0	0	0	0.000
3137F8-ZY-2	FHMS K-123 X3 - CMBS		US	FHMS K-123 X3 - CMBS	1.A	01/21/2021		672,425	0	0	0	0.000
3137F9-Z2-0	FHMS K-124 X3 - CMBS		US	FHMS K-124 X3 - CMBS	1.A	02/03/2021		293,721	0	0	0	0.000
3137F9-ZB-0	FHMS K-125 X3 - CMBS		US	FHMS K-125 X3 - CMBS	1.A	02/18/2021		736,401	0	0	0	0.000
3137FF-4A-2	FHMS K-741 X3 - CMBS		US	FHMS K-741 X3 - CMBS	1.A	02/24/2021		698,727	0	0	0	0.000
3137FF-XP-7	FHMS K-G05 X3 - CMBS		US	FHMS K-G05 X3 - CMBS	1.A	03/03/2021		615,667	0	0	0	0.000
3137FL-YM-0	FHMS K-1511 X3 - CMBS		US	FHMS K-1511 X3 - CMBS	1.A	05/09/2019		1,653,928	0	0	0	0.000
3137FL-YY-4	FHMS K-092 X3 - CMBS		US	FHMS K-092 X3 - CMBS	1.A	05/22/2019		225,736	0	0	0	0.000
3137FM-U9-1	FHMS K-735 X3 - CMBS		US	FHMS K-735 X3 - CMBS	1.A	07/18/2019		399,864	0	0	0	0.000
3137FN-AH-3	FHMS K-095 X3 - CMBS		US	FHMS K-095 X3 - CMBS	1.A	08/02/2019		127,560	0	0	0	0.000
3137FN-X2-1	FHMS K-736 X3 - CMBS		US	FHMS K-736 X3 - CMBS	1.A	09/06/2019		182,359	0	0	0	0.000
3137FN-X8-8	FHMS K-097 X3 - CMBS		US	FHMS K-097 X3 - CMBS	1.A	09/11/2019		76,167	0	0	0	0.000
3137FP-JK-2	FHMS K-099 X3 - CMBS		US	FHMS K-099 X3 - CMBS	1.A	10/25/2019		1,661,224	0	0	0	0.000
3137FQ-XM-0	FHMS K-737 X3 - CMBS		US	FHMS K-737 X3 - CMBS	1.A	01/23/2020		238,717	0	0	0	0.000
3137FR-EL-1	FHMS K-104 X3 - CMBS		US	FHMS K-104 X3 - CMBS	1.A	02/21/2020		249,485	0	0	0	0.000
3137FR-UW-9	FHMS K-106 X3 - CMBS		US	FHMS K-106 X3 - CMBS	1.A	02/11/2021		1,856,006	0	0	0	0.000
3137FX-Z6-8	FHMS K-127 X3 - CMBS		US	FHMS K-127 X3 - CMBS	1.A	03/17/2021		1,409,120	0	0	0	0.000
3137H1-YY-6	FHMS K-130 X3 - CMBS		US	FHMS K-130 X3 - CMBS	1.A	08/05/2021		358,500	0	0	0	0.000
61773P-AG-6	MSC 2021-PLZA C - CMBS		US	MSC 2021-PLZA C - CMBS	1.F FE	11/05/2021		623,885	0	0	0	0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								14,631,910	0	0	0	XXX
000000-00-0	Amplify FG Holdco, L.P.	New York	NY	Amplify FG Holdco GP, LLC		02/28/2025		5,011,284			0	0.500
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC		06/23/2023			507,566		1,802,119	0.240
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023			485,407		2,412,832	1.380
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			223,786		3,375,577	8.880
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			421,200		15,127,308	8.560
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								5,011,284	1,637,959	0	22,717,836	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			643,657		0	0.600
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated								0	643,657	0	0	XXX
6899999. Total - Unaffiliated								19,643,194	2,281,616	0	22,717,836	XXX
6999999. Total - Affiliated								0	0	0	0	XXX
7099999 - Totals								19,643,194	2,281,616	0	22,717,836	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 Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized 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 Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.	05/18/2023	03/21/2025	5,756					0		5,756	5,756			0	
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	02/05/2025	863,432					0		863,432	863,432			0	
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	01/16/2025	605,928					0		605,928	605,928			0	
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							1,475,116	0	0	0	0	0	0	1,475,116	1,475,116	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	02/27/2025	60,906					0		60,906	60,906			0	
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	03/28/2025	38,577					0		38,577	38,577			0	
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY	U.S. Real Property Income Fund Advisors, LLC	04/01/2019	03/01/2025	530,971					0		530,971	530,971			0	
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							630,454	0	0	0	0	0	0	630,454	630,454	0	0	0	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp	07/08/2022	02/19/2025	643,657					0		643,657	643,657			0	
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							643,657	0	0	0	0	0	0	643,657	643,657	0	0	0	0
6899999. Total - Unaffiliated							2,749,227	0	0	0	0	0	0	2,749,227	2,749,227	0	0	0	0
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							2,749,227	0	0	0	0	0	0	2,749,227	2,749,227	0	0	0	0

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
168863-BW-7	CHILE, REPUBLIC OF (GOVERNMENT)	01/24/2025	JPMORGAN SECURITIES INC, NEW YORK		419,805	420,000	4,266	1.F FE
29134W-AB-3	EMIRATE OF ABU DHABI	01/24/2025	BANK OF NEW YORK/BARCLAYS		317,645	320,000	2,250	1.C FE
29135L-AA-8	EMIRATE OF ABU DHABI	01/24/2025	Morgan Stanley		509,689	520,000	4,649	1.C FE
501499-AB-3	KUWAIT, STATE OF (GOVERNMENT)	01/24/2025	Montgomery		496,947	500,000	6,028	1.E FE
91087B-AC-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME	01/24/2025	SALOMON BROTHERS INC		401,225	400,000	5,349	2.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					2,145,312	2,160,000	22,542	XXX
54627R-AS-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	01/22/2025	JP MORGAN		947,787	950,000	6,927	1.A FE
86657M-CH-7	SUMTER LANDING CMNTY DEV DIST FLA RECREA	01/29/2025	Northern Trust		1,175,000	1,175,000	0	1.D FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					2,122,787	2,125,000	6,927	XXX
00440K-AB-9	ACCENTURE CAPITAL INC	01/06/2025	MORGAN STANLEY		4,942,563	5,100,000	53,359	1.D FE
025816-DZ-9	AMERICAN EXPRESS CO	01/28/2025	Northern Trust		3,200,000	3,200,000	0	1.F FE
06051G-MM-8	BANK OF AMERICA CORP	01/17/2025	Northern Trust		710,000	710,000	0	1.E FE
06406R-BM-8	BANK OF NEW YORK MELLON CORP	01/08/2025	Northern Trust		1,336,907	1,300,000	15,590	1.F FE
096630-AH-1	BOARDWALK PIPELINES LP	02/03/2025	Northern Trust		1,600,485	1,785,000	28,491	2.B FE
133131-AZ-5	CAMDEN PROPERTY TRUST	02/18/2025	Northern Trust		1,352,055	1,500,000	10,967	1.G FE
15189X-BF-4	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	01/08/2025	UBS AG		2,622,915	2,700,000	24,619	1.F FE
17325F-BB-3	CITIBANK NA	02/04/2025	Northern Trust		3,827,317	3,700,000	75,149	1.E FE
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC	01/08/2025	SG AMERICAS SECURITIES, LLC		1,804,897	1,850,000	44,261	1.F FE
36143L-2S-3	GA GLOBAL FUNDING TRUST	01/07/2025	Northern Trust		1,712,690	1,720,000	0	1.F FE
378272-CA-4	GLENCORE FUNDING LLC	03/24/2025	Northern Trust		390,000	390,000	0	2.A FE
46647P-EW-2	JPMORGAN CHASE & CO	01/16/2025	Northern Trust		250,000	250,000	0	1.E FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC	01/31/2025	GOLDMAN SACHS		2,404,027	2,325,000	43,645	2.B FE
48241F-AB-0	KBC GROEP NV	02/04/2025	Northern Trust		3,784,064	3,700,000	9,531	1.G FE
49177J-AK-8	KENVUE INC	03/12/2025	GOLDMAN SACHS		2,142,067	2,150,000	50,041	1.F FE
55261F-AT-1	M&T BANK CORP	01/31/2025	Northern Trust		2,399,121	2,325,000	54,991	2.A FE
571676-AY-1	MARS INC	03/06/2025	Northern Trust		3,000,743	3,000,000	0	1.F FE
571676-BA-2	MARS INC	03/05/2025	Northern Trust		344,396	345,000	0	1.F FE
571903-BU-6	MARRIOTT INTERNATIONAL INC	02/24/2025	Northern Trust		947,520	960,000	0	2.B FE
68389X-DA-0	ORACLE CORP	01/30/2025	Northern Trust		2,399,616	2,400,000	0	2.B FE
713448-EZ-7	PEPSICO INC	02/18/2025	MORGAN STANLEY		1,671,599	1,950,000	9,506	1.E FE
713448-GC-6	PEPSICO INC	02/05/2025	MORGAN STANLEY		2,397,000	2,400,000	0	1.E FE
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC	01/08/2025	GOLDMAN SACHS		1,043,879	1,050,000	22,575	1.F FE
78016F-ZX-5	ROYAL BANK OF CANADA	01/08/2025	Northern Trust		3,495,171	3,575,000	78,451	1.E FE
83444M-AR-2	SOLVENTUM CORP	03/28/2025	MORGAN STANLEY		3,993,332	3,950,000	4,916	2.C FE
835495-AS-1	SONOCO PRODUCTS CO	02/03/2025	BNP Paribas		1,601,930	1,685,000	31,594	2.C FE
871607-AE-7	SYNOPSYS INC	03/28/2025	Northern Trust		4,011,240	4,000,000	8,011	2.A FE
883203-CE-9	TEXTRON INC	02/10/2025	Northern Trust		2,396,544	2,400,000	0	2.B FE
89788M-AL-6	TRUIST FINANCIAL CORP	02/04/2025	Northern Trust		7,393,192	7,400,000	9,015	1.G FE
95000U-3F-8	WELLS FARGO & CO	01/31/2025	Northern Trust		3,198,508	3,180,000	3,927	1.E FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					72,373,774	73,000,000	578,639	XXX
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP	02/01/2025	Redemption		(159,313)	(159,313)	0	2.A
05553H-AC-6	BCM One, Inc. - Revolving Credit	02/01/2025	Unknown		(12,871)	(12,871)	0	3.A
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	03/20/2025	Unknown		53,246	53,246	0	3.C
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi	02/01/2025	Unknown		(134,797)	(134,797)	0	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	02/01/2025	Unknown		61,273	61,273	0	4.B PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L	02/01/2025	Unknown		36,230	36,230	0	2.A
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	01/06/2025	Unknown		6,819	6,819	0	3.B PL
67098*-AC-6	OIA Acquisition, LLC - Revolving Credit	01/09/2025	Unknown		41,923	41,923	0	3.A PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan	02/01/2025	Unknown		(26,087)	(26,087)	0	3.B PL
87546@-AB-2	Tangent Technologies Acquisition, LLC -	02/01/2025	Unknown		98,008	98,008	0	4.B
90381@-AA-6	US Fertility Enterprises, LLC - Revolvin	02/01/2025	Unknown		25,044	25,044	0	2.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan	03/05/2025	Unknown		100,273	100,273	0	2.B PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					89,748	89,748	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					76,731,621	77,374,748	608,108	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
0509999997. Total - Issuer Credit Obligations - Part 3					76,731,621	77,374,748	608,108	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					76,731,621	77,374,748	608,108	XXX
3140FX-TT-9	FN BF0561 - RMBS	02/04/2025	Northern Trust		3,043,522	3,674,613	1,226	1.A
3140W0-C9-4	FN FA0095 - RMBS	02/11/2025	BMO Capital Markets		4,833,609	4,757,050	8,721	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					7,877,131	8,431,663	9,948	XXX
05614J-AA-3	BX 24VLT5 A - CMBS	01/01/2025	FIRST UNION CAPITAL		(1,479)	0	1,479	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					(1,479)	0	1,479	XXX
01750R-AC-4	ALLEG 5S A1 - CDO	01/14/2025	DEUTSCHE BANK ALEX BROWN		1,257,494	1,250,000	41,452	1.A FE
03763Y-CE-4	APID 11R4 DR4 - CDO	03/27/2025	Morgan Stanley		2,000,000	2,000,000	0	2.C F
039939-AW-3	ARES LXVII CR - CDO	03/17/2025	CHASE SECURITIES INC		1,785,042	1,800,000	12,006	1.F FE
04018N-BC-4	ARES LVI CR2 - CDO	03/17/2025	Montgomery		999,000	1,000,000	8,611	1.F FE
05683T-BC-2	BCC 193RR B2R - CDO	01/15/2025	GOLDMAN SACHS		4,250,000	4,250,000	0	1.B FE
05684L-AU-9	BCC 211R DR - CDO	02/07/2025	JEFFERIES & COMPANY, INC.		750,000	750,000	0	2.C FE
05876H-AG-7	BALLY 28 B - CDO	03/17/2025	Montgomery		1,749,888	1,750,000	26,836	1.F FE
12549Q-BQ-7	CIFC 143RRR BR - CDO	03/11/2025	BNP PARIBAS SECURITIES BOND		670,000	670,000	0	1.B FE
16409T-AQ-2	CHPRK 1R A2R - CDO	03/25/2025	Montgomery		500,000	500,000	0	1.A FE
403961-AC-9	HLEND 253 B - CDO	01/31/2025	Montgomery		1,230,000	1,230,000	0	1.C FE
55818R-BS-4	MDPK XIV D1R - CDO	03/20/2025	SMBC NIKKO SECURITIES AMERICA, INC.		1,300,000	1,300,000	0	2.A FE
55818Y-CJ-8	MDPK 17RRR CR3 - CDO	01/01/2025	DEUTSCHE BANK ALEX BROWN		(1,578)	0	1,578	1.F FE
55822A-BA-4	MDPK 46RR CRR - CDO	02/04/2025	DEUTSCHE BANK ALEX BROWN		1,000,000	1,000,000	0	1.F FE
67098D-BJ-1	OAKC 4 CR2 - CDO	03/17/2025	CHASE SECURITIES INC		1,739,150	1,750,000	16,149	1.F FE
671000-AS-6	OCP 2121R DR - CDO	01/31/2025	FIRST UNION CAPITAL		1,000,000	1,000,000	0	2.C FE
67706Q-AE-8	OAKC 14R B1 - CDO	03/28/2025	NOMURA SECS		1,575,000	1,575,000	0	1.C FE
74989A-AE-7	RRAM 36R BR - CDO	03/17/2025	FIRST UNION CAPITAL		1,750,875	1,750,000	18,692	1.F FE
75903U-AJ-2	REG30 30 D1 - CDO	02/04/2025	FC Stone X		1,329,250	1,300,000	9,504	2.C FE
871989-AP-4	SYMP 40R AR - CDO	01/07/2025	SALOMON BROTHERS INC		1,286,704	1,280,000	4,027	1.A FE
884887-AQ-3	TPRK 1R B1R - CDO	03/06/2025	JP MORGAN		3,300,000	3,300,000	0	1.C FE
92920T-AJ-9	VOYA 246 C - CDO	03/17/2025	Montgomery		1,000,934	1,000,000	15,458	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					30,471,758	30,455,000	154,313	XXX
00834K-AD-9	AFFRM 2023-X1 D - ABS	01/15/2025	CHASE SECURITIES INC		1,054,130	1,036,000	275	2.B FE
02528D-AE-0	ACAR 251 C - ABS	01/29/2025	DEUTSCHE BANK ALEX BROWN		1,674,866	1,675,000	0	1.G FE
10806H-AE-7	BLAST 251 C - ABS	01/22/2025	FIRST UNION CAPITAL		849,837	850,000	0	1.F FE
14319U-AF-7	CMXS 2025-A D - ABS	03/18/2025	FIRST UNION CAPITAL		1,124,896	1,125,000	0	2.B FE
161571-HT-4	CHAIT 2023-1 A - ABS	03/27/2025	Northern Trust		8,589,648	8,500,000	15,838	1.A FE
30166U-AF-7	EART 2024-4 D - ABS	03/10/2025	SALOMON BROTHERS INC		833,037	820,000	3,441	2.B FE
30167M-AB-3	EART 2025-1 A2 - ABS	01/22/2025	JP MORGAN		1,499,979	1,500,000	0	1.A FE
30167M-AC-1	EART 2025-1 A3 - ABS	01/22/2025	JP MORGAN		774,961	775,000	0	1.A FE
34532M-AA-5	FORDR 2025-REV1 A - ABS	02/04/2025	Northern Trust		9,997,584	10,000,000	0	1.A FE
361886-EK-6	GFORT 252 C - ABS	03/18/2025	SALOMON BROTHERS INC		952,939	953,000	0	1.C FE
36271F-AD-4	GSAR 251 C - ABS	01/09/2025	CHASE SECURITIES INC		124,957	125,000	0	1.F FE
36271F-AE-2	GSAR 251 D - ABS	02/06/2025	Various		417,385	415,000	971	2.B FE
36271K-AJ-0	GCAR 251 C - ABS	02/11/2025	FIRST UNION CAPITAL		1,984,791	1,985,000	0	1.F FE
362955-AD-8	GMCAR 2025-1 A3 - ABS	01/09/2025	CREDIT AGRICOLE		9,999,257	10,000,000	0	1.A FE
362955-AF-3	GMCAR 2025-1 B - ABS	01/09/2025	CALYON SECURITIES (USA) INC.		1,109,799	1,110,000	0	1.A FE
39571N-AF-3	GSKY 251 C - ABS	03/19/2025	Morgan Stanley		759,978	760,000	0	1. Z
44935C-AF-8	HART 2025-A B - ABS	03/04/2025	Barclays Bank		749,937	750,000	0	1.B FE
44935C-AG-6	HART 2025-A C - ABS	03/04/2025	Barclays Bank		404,921	405,000	0	1.E FE
463920-AB-4	ISLN 251 B - ABS	01/22/2025	PIPER JAFFRAY		829,867	830,000	0	2.B FE
48555M-AF-6	KAPT 4 B - ABS	01/30/2025	SUNTRUST CAPITAL MARKETS, INC.		1,898,958	1,910,000	2,113	1.G PL
505712-AG-4	LADAR 251 D - ABS	02/04/2025	CHASE SECURITIES INC		714,996	715,000	0	2.B FE
57563N-AB-4	MASEDU 18A A - ABS	01/01/2025	Northern Trust		(3,783)	(3,943)	0	1.A FE
65341K-CF-1	NFMOT 251 A2 - ABS	03/04/2025	RBC Dain Rauscher (US)		1,239,944	1,240,000	0	1.A FE
78436X-AF-4	SFAST 243 C - ABS	03/24/2025	Montgomery		1,085,004	1,100,000	761	1.F FE
78437D-AE-0	SCFET 251 C - ABS	01/22/2025	Montgomery		1,174,908	1,175,000	0	1.E FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
80287D-AC-1	SDART 2023-6 A3 - ABS	03/27/2025	Northern Trust		1,409,680	1,400,000	2,998	1.A FE
80287N-AD-7	SDART 252 B - ABS	03/18/2025	Amherst Pierpont Securities		2,004,891	2,005,000	0	1.C FE
80287N-AF-2	SDART 252 D - ABS	03/18/2025	Amherst Pierpont Securities		929,837	930,000	0	2.C FE
80288D-AF-3	SDART 2025-1 D - ABS	01/15/2025	RBC Dain Rauscher (US)		1,299,908	1,300,000	0	2.B FE
81378R-AC-8	SSTRT 25A C - ABS	01/22/2025	SCOTIA MCLEOD INC		350,000	350,000	0	1.F FE
81885B-AE-5	SFAST 251 A3 - ABS	02/11/2025	JP MORGAN		9,998,433	10,000,000	0	1.A FE
831943-AA-3	SMB 24A A1A - ABS	02/06/2025	GOLDMAN		580,267	579,384	1,855	1.A FE
86745C-AA-0	SNVA 24A A - ABS	01/23/2025	RBC Dain Rauscher (US)		1,771,925	1,818,671	1,071	1.D FE
86772F-AA-9	SUNRN 2019-2 A - RMBS	03/25/2025	CANTOR FITZGERALD		448,380	480,032	2,696	1.F FE
88164A-AC-8	TSET 2024-1 A3 - ABS	03/26/2025	DEUTSCHE BANK ALEX BROWN		341,339	343,000	353	1.A FE
88164A-AD-6	TSET 2024-1 B - ABS	02/21/2025	DEUTSCHE BANK ALEX BROWN		268,498	270,000	150	1.D FE
92854V-AA-3	VSLR 2018-1 A - ABS	03/25/2025	Montgomery		304,805	325,343	6,241	1.G FE
96043V-AH-1	WLAKE 251 D - ABS	01/14/2025	CHASE SECURITIES INC		1,134,865	1,135,000	0	2.B FE
97064F-AB-1	WESTF 2020-A B - ABS	01/01/2025	DONALDSON LUFKIN & JENRETTE		(2,593)	(2,765)	0	2.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					70,683,031	70,683,721	38,763	XXX
00038Q-AA-6	AASET 242 A - ABS	02/03/2025	Montgomery		342,904	341,942	1,014	1.F FE
00166N-AA-7	ALTDE 251 A - ABS	02/19/2025	DEUTSCHE BANK ALEX BROWN		1,174,956	1,175,000	0	1.F FE
00166N-AB-5	ALTDE 251 B - ABS	02/19/2025	DEUTSCHE BANK ALEX BROWN		264,997	265,000	0	2.B FE
00258P-AA-1	AASET 251 A - ABS	01/27/2025	GOLDMAN		324,999	325,000	0	1.F FE
00258P-AB-9	AASET 251 B - ABS	01/27/2025	GOLDMAN		359,994	360,000	0	1.G FE
05377R-HP-2	AESOP 2023-8 C - ABS	01/08/2025	MITSUBISHI UFJ SECURITIES		103,711	100,000	387	2.C FE
05377R-JA-3	AESOP 241 C - ABS	03/27/2025	Various		890,472	880,000	2,142	2.C FE
14855M-AA-6	CLAST 2019-1 A - ABS	03/05/2025	Montgomery		131,280	139,659	323	2.B FE
14856V-AA-5	CLAST 251 A - ABS	03/19/2025	Various		1,849,200	1,846,890	379	1.F FE
345282-AD-9	FORDL 2025-A A3 - ABS	01/22/2025	BNP Paribas		7,724,117	7,725,000	0	1.A FE
35910E-AK-0	FYBR 241 A2 - ABS	03/04/2025	Various		1,834,679	1,785,000	5,704	1.F FE
36271V-AD-9	GMALT 2025-1 A3 - ABS	02/05/2025	SG AMERICAS SECURITIES, LLC		1,264,851	1,265,000	0	1.A FE
37556T-AA-4	GHOST 251 A - ABS	02/19/2025	MIZUHO SECURITIES USA INC.		514,978	515,000	0	1.F FE
42806M-CT-4	HERTZ 251 A - ABS	03/05/2025	BNP PARIBAS SECURITIES BOND		2,004,779	2,005,000	0	1.A FE
78449A-AA-0	SLAM 2021-1 A - ABS	02/12/2025	Various		661,770	725,560	1,374	1.F FE
83100A-AA-0	SLAM 241 A - ABS	01/01/2025	MITSUBISHI UFJ SECURITIES		3,675	0	(3,675)	1.F FE
85573L-AB-7	STARR 2019-1 B - ABS	02/28/2025	MITSUBISHI UFJ SECURITIES		781,439	784,577	1,999	2.B FE
88315L-AR-9	TMCL 212 B - ABS	01/08/2025	DEUTSCHE BANK ALEX BROWN		428,765	473,467	705	2.B FE
88315L-AS-7	TMCL 2021-3 A - ABS	01/31/2025	FC Stone X		187,718	218,000	153	1.F FE
89680H-AE-2	TCF 211 A - ABS	01/31/2025	FC Stone X		150,344	168,542	113	1.F FE
91326E-AA-3	UNIT 251 A2 - ABS	01/21/2025	Barclays Bank		2,474,688	2,460,000	0	1.G FE
96328G-CB-1	WFLF 243 B - ABS	03/19/2025	TORONTO DOMINION BK		531,780	530,000	149	1.C FE
97064Y-AA-2	WESTF 2023-A A - ABS	01/29/2025	Montgomery		357,311	343,749	1,146	1.F FE
98164P-AD-2	WOLS 2025-A A3 - ABS	03/04/2025	Mitsubishi UFJ Securities		3,999,740	4,000,000	0	1.A FE
98164P-AF-7	WOLS 2025-A B - ABS	03/04/2025	MITSUBISHI UFJ SECURITIES		1,334,835	1,335,000	0	1.C FE
98919W-AA-1	ZAYO 251 A2 - ABS	03/25/2025	Various		4,038,696	4,030,000	15,245	1.G FE
98979Q-AC-7	ZIPLY 241 B - ABS	03/12/2025	Various		1,673,655	1,614,000	4,112	2.C FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					35,410,335	35,411,385	31,269	XXX
03789X-AF-5	DIN 2023-1 A2 - ABS	01/08/2025	MIZUHO SECURITIES USA INC.		1,148,209	1,122,000	8,291	2.B FE
185516-AB-7	CNL 2025-A A2 - ABS	03/05/2025	Northern Trust		2,539,451	2,540,000	0	1.A FE
23284B-AJ-3	CYRUS 251 A2 - ABS	02/07/2025	MITSUBISHI UFJ SECURITIES		1,979,769	1,980,000	0	1.G FE
233046-AS-0	DNKN 2021-1 A23 - ABS	01/31/2025	FC Stone X		203,567	242,500	1,372	2.B FE
476681-AD-3	JMIKE 241 A2 - ABS	02/19/2025	NESBITT BURNS SECS INC		547,873	550,000	5,339	2.B FE
67122Q-AC-8	AGR 2025-A A3 - ABS	02/04/2025	Northern Trust		1,054,784	1,055,000	0	1.A FE
72703P-AF-0	PLNT 241 A2I - ABS	01/08/2025	Montgomery		209,876	209,475	1,141	2.B FE
78403D-AV-2	SBATOW 2021-2 C - ABS	03/01/2025	BARCLAYS CAPITAL		3,145,217	3,145,000	0	1.F FE
78403D-AZ-3	SBATOW 221 1C - ABS	03/01/2025	FIRST UNION CAPITAL		2,911,718	2,815,000	0	1.F FE
78403D-BD-1	SBATOW 2024-1 1C - ABS	03/01/2025	Barclays Bank		1,000,000	1,000,000	0	1.F FE
78433D-AC-8	SEB4P 2024-1 A2 - ABS	01/17/2025	SMBC NIKKO SECURITIES AMERICA, INC.		214,791	210,000	3,490	2.C FE
83546D-AN-8	SONIC 2021-1 A21 - ABS	02/10/2025	FIRST UNION CAPITAL		301,117	338,333	432	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - ABS	02/10/2025	FC Stone X		203,523	245,625	1,318	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
91823A-AU-5	VBTEL 2022-1 C21 - ABS	03/01/2025	BARCLAYS CAPITAL		1,430,000	1,430,000	0	1.F FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					16,889,896	16,882,933	21,383	XXX
20469A-AA-7	CMPDC 241 A1 - ABS	01/29/2025	DONALDSON LUFKIN & JENRETTE		1,752,988	1,760,000	1,283	1.A FE
20469B-AA-5	CMDC 251 A2 - ABS	02/11/2025	GUGGENHEIM		580,000	580,000	0	1.F FE
23284B-AG-9	CYRUS 242 A2 - ABS	02/20/2025	Various		1,055,697	1,105,000	2,435	1.G FE
23284B-AH-7	CYRUS 243 A2 - ABS	03/07/2025	Various		383,827	405,000	909	1.G FE
871044-AN-3	SWTCH 251 B - ABS	03/07/2025	Morgan Stanley		1,770,790	1,775,000	0	2.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					5,543,302	5,625,000	4,627	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					166,873,973	167,489,702	261,781	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					166,873,973	167,489,702	261,781	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					166,873,973	167,489,702	261,781	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					243,605,594	244,864,451	869,889	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					243,605,594	XXX	869,889	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond	03/12/2025	03/12/2025		2,243,838	2,243,838	2,243,838	2,243,838	0	0	0	0	0	2,243,838	0	0	0	0	03/12/2025	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					2,243,838	2,243,838	2,243,838	2,243,838	0	0	0	0	0	2,243,838	0	0	0	0	XXX	XXX
168863-BW-7	CHILE, REPUBLIC OF (GOVERNMENT)	03/27/2025	Maturity @ 100.00		4,810,000	4,810,000	4,728,230	4,387,216	0	2,979	0	2,979	0	4,810,000	0	0	0	75,156	03/27/2025	1.F FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					4,810,000	4,810,000	4,728,230	4,387,216	0	2,979	0	2,979	0	4,810,000	0	0	0	75,156	XXX	XXX
108151-VU-2	BRIDGEPORT	01/15/2025	Call @ 100.00		25,000	25,000	28,846	27,023	0	(13)	0	(13)	0	27,009	0	(2,009)	(2,009)	955	01/15/2030	1.E FE
235218-J9-6	DALLAS TEX	02/18/2025	Call @ 100.00		45,000	45,000	45,315	45,281	0	(3)	0	(3)	0	45,279	0	(279)	(279)	1,169	02/15/2035	1.D FE
64966M-WL-9	NEW YORK CITY	03/01/2025	Maturity @ 100.00		1,220,000	1,220,000	1,220,000	1,220,000	0	0	0	0	0	1,220,000	0	0	0	20,588	03/01/2025	1.C FE
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)	02/18/2025	Call @ 100.00		190,000	190,000	209,885	194,079	0	(467)	0	(467)	0	193,612	0	(3,612)	(3,612)	4,418	02/15/2026	1.C FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					1,480,000	1,480,000	1,504,046	1,486,383	0	(482)	0	(482)	0	1,485,900	0	(5,900)	(5,900)	27,129	XXX	XXX
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2026	1.D FE
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV	02/03/2025	Call @ 100.00		100,000	100,000	108,509	108,271	0	(54)	0	(54)	0	108,218	0	(8,218)	(8,218)	3,416	02/01/2035	1.E FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS	01/27/2025	Paydown		31,026	31,026	31,010	32,357	0	(1,331)	0	(1,331)	0	31,026	0	0	0	514	07/25/2045	1.B FE
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	01/02/2025	Maturity @ 100.00		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	6,760	01/01/2033	1.C FE
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH	01/02/2025	Call @ 100.00		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,585	07/01/2037	1.C FE
64763H-EY-7	NEW ORLEANS LA AVIATION BRD REV	01/01/2025	Call @ 100.00		1,305,000	1,305,000	1,542,419	1,305,000	0	0	0	0	0	1,305,000	0	0	0	32,625	01/01/2025	1.F FE
650035-4V-7	NEW YORK ST URBAN DEV CORP REV	03/15/2025	Call @ 100.00		1,370,000	1,370,000	1,360,218	1,369,693	0	307	0	307	0	1,370,000	0	0	0	21,372	03/15/2025	1.B FE
66285W-NG-7	NORTH TEX TWY AUTH REV	01/01/2025	Call @ 100.00		565,000	565,000	641,558	565,000	0	0	0	0	0	565,000	0	0	0	14,125	01/01/2030	1.E FE
79467B-DD-4	SALES TAX SECURITIZATION CORP ILL	01/01/2025	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,906	01/01/2025	1.D FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					4,046,026	4,046,026	4,358,714	4,055,322	0	(1,078)	0	(1,078)	0	4,054,244	0	(8,218)	(8,218)	83,303	XXX	XXX
00205G-AB-3	APA INFRASTRUCTURE LTD	03/23/2025	Maturity @ 100.00		2,125,000	2,125,000	2,122,769	2,124,940	0	60	0	60	0	2,125,000	0	0	0	44,625	03/23/2025	2.B FE
05971U-2A-4	BANCO DE CREDITO DEL PERU	01/11/2025	Maturity @ 100.00		780,000	780,000	779,321	779,996	0	4	0	4	0	780,000	0	0	0	10,530	01/11/2025	2.C FE
05971V-2A-2	BANCO DE CREDITO DEL PERU	01/11/2025	Maturity @ 100.00		760,000	760,000	795,150	760,000	0	0	0	0	0	760,000	0	0	0	10,260	01/11/2025	2.C FE
55903V-AZ-6	WARNERMEDIA HOLDINGS INC	03/15/2025	Maturity @ 100.00		4,825,000	4,825,000	4,775,978	4,821,445	0	3,555	0	3,555	0	4,825,000	0	0	0	87,767	03/15/2025	2.C FE
N57445-AA-1	MINEJESA CAPITAL BV	02/10/2025	Paydown		181,116	181,116	193,794	186,193	0	(5,077)	0	(5,077)	0	181,116	0	0	0	4,188	08/10/2030	2.C FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	02/04/2025	Paydown		68,019	68,019	80,110	77,505	0	(9,486)	0	(9,486)	0	68,019	0	0	0	2,338	02/04/2039	2.C FE
Y72596-BU-5	RELIANCE INDUSTRIES LTD	01/28/2025	Maturity @ 100.00		770,000	770,000	823,430	770,771	0	(771)	0	(771)	0	770,000	0	0	0	15,881	01/28/2025	2.A FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					9,509,135	9,509,135	9,570,553	9,520,851	0	(11,716)	0	(11,716)	0	9,509,135	0	0	0	175,589	XXX	XXX
126650-BC-3	CVSPAS 5 CTF - CMBS	03/10/2025	Paydown		5,967	5,967	6,601	6,069	0	(102)	0	(102)	0	5,967	0	0	0	59	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - CMBS	03/10/2025	Paydown		6,363	6,363	7,174	6,697	0	(335)	0	(335)	0	6,363	0	0	0	64	12/10/2028	2.B FE
78403D-AV-2	SBATOW 2021-2 C - ABS	03/01/2025	Reclassification		3,145,217	3,145,000	3,145,000	3,145,217	0	0	0	0	0	3,145,217	0	0	0	0	10/16/2051	1.F FE
78403D-AZ-3	SBATOW 221 1C - ABS	03/01/2025	Reclassification		2,911,718	2,815,000	2,921,970	2,911,718	0	0	0	0	0	2,911,718	0	0	0	0	11/15/2052	1.F FE
78403D-BD-1	SBATOW 2024-1 1C - ABS	03/01/2025	Reclassification		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	10/15/2054	1.F FE
91823A-AU-5	VBTEL 2022-1 C21 - ABS	03/01/2025	Reclassification		1,430,000	1,430,000	1,430,000	1,430,000	0	0	0	0	0	1,430,000	0	0	0	0	02/15/2052	1.F FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					8,499,265	8,402,329	8,510,745	8,499,702	0	(437)	0	(437)	0	8,499,265	0	0	0	123	XXX	XXX
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	01/01/2025	Redemption @ 88.72		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	05/11/2027	2.A
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP	01/15/2025	Various		37,424	37,424	37,424	71,991	0	0	0	0	0	37,424	0	0	0	12,475	12/31/2025	2.A
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP	03/31/2025	Redemption @ 100.00		2,620	2,620	2,620	2,620	0	0	0	0	0	2,620	0	0	0	65	12/31/2025	2.A
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP	03/31/2025	Redemption @ 100.00		748	748	748	748	0	0	0	0	0	748	0	0	0	19	12/31/2025	2.A
05553H-AC-6	BCM One, Inc. - Revolving Credit	01/02/2025	Call @ 99.25		0	0	0	(97)	97	0	0	97	0	0	0	0	0	271	11/17/2027	3.A
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)	01/01/2025	Redemption @ 99.0		0	0	0	0	0	0	0	0	0	0	0	0	0	266	07/28/2026	2.C
05622*-AC-1	BCM One, Inc. - Initial Term Loan	03/31/2025	Redemption @ 100.00		2,950	2,950	2,950	2,928	22	0	0	22	0	2,950	0	0	0	89	11/17/2027	3.A PL
08658D-AF-6	BESTOP, INC.	02/01/2025	Call @ 97.0		3,587	3,587	3,551	3,479	108	0	0	108	0	3,587	0	0	0	0	01/31/2025	5.A
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	01/08/2025	Redemption @ 100.00		2,168	2,168	2,146	2,168	0	0	0	0	0	2,168	0	0	0	56	09/17/2026	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	03/03/2025	Various		7,606	7,606	7,606	7,378	228	0	0	228	0	7,606	0	0	0	16	09/17/2026	3.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi	01/02/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	897	11/30/2026	2.B PL
12751@-AB-0	CPC Millennium Acquisition LLC - Intial	03/31/2025	Redemption @ 100.00		3,187	3,187	3,187	3,187	0	0	0	0	0	3,187	0	0	0	78	11/30/2027	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	03/14/2025	Various		29,849	29,849	29,849	10,338	238	0	0	238	0	29,849	0	0	0	(79)	04/30/2027	4.B PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	01/01/2025	Redemption @ 88.42		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	05/11/2027	2.A
29916C-AC-9	EVANS FOOD GROUP LTD.	02/01/2025	Call @ 96.5		26,762	26,762	26,762	25,825	937	0	0	937	0	26,762	0	0	0	0	08/02/2025	4.C
34960#-AA-1	Fortis Payment Systems, LLC - Amendment	03/12/2025	Redemption @ 100.00		337,607	337,607	337,607	334,231	3,376	0	0	3,376	0	337,607	0	0	0	6,354	02/13/2026	3.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
34960#-AB-9	Fortis Payment Systems, LLC - Amendment	03/12/2025	Redemption @ 100.00		1,247,467	1,247,467	1,247,467	1,233,870	13,597	0	0	13,597	0	1,247,467	0	0	0	23,477	02/13/2026	3.B
38120#-AA-9	Golden State Dermatology Managment, LLC	03/31/2025	Redemption @ 100.00		2,614	2,614	2,614	2,614	0	0	0	0	0	2,614	0	0	0	65	09/04/2025	2.C
38120#-AB-7	Golden State Dermatology Managment, LLC	03/31/2025	Redemption @ 100.00		1,312	1,312	1,312	1,312	0	0	0	0	0	1,312	0	0	0	33	09/04/2025	2.C
38120#-AC-5	Golden State Dermatology Managment, LLC	02/13/2025	Call @ 100.00		50,192	50,192	50,192	50,192	0	0	0	0	0	50,192	0	0	0	112	09/04/2025	2.C
51945#-AA-5	Lavie Group, Inc. - Revolving Loan	02/10/2025	Redemption @ 100.00		51,292	51,292	51,292	47,189	4,103	0	0	4,103	0	51,292	0	0	0	361	10/12/2027	3.A PL
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan	02/11/2025	Call @ 100.00		988,483	988,483	988,483	978,599	9,885	0	0	9,885	0	988,483	0	0	0	80,577	10/12/2027	3.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	01/02/2025	Redemption @ 100.00		384	384	376	384	0	0	0	0	0	384	0	0	0	0	11/02/2026	3.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	02/01/2025	Redemption @ 98.25		0	0	0	0	0	0	0	0	0	0	0	0	0	27,512	11/02/2026	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	01/02/2025	Redemption @ 100.00		128	128	128	128	0	0	0	0	0	128	0	0	0	0	11/02/2026	3.B PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te	03/31/2025	Redemption @ 100.00		6,102	6,102	6,102	6,041	61	0	0	61	0	6,102	0	0	0	223	10/19/2027	3.A PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	03/31/2025	Redemption @ 100.00		752	752	752	748	4	0	0	4	0	752	0	0	0	28	10/19/2027	3.A PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen	03/31/2025	Redemption @ 100.00		1,979	1,979	1,979	1,788	191	0	0	191	0	1,979	0	0	0	47	03/19/2027	3.A PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen	03/31/2025	Redemption @ 100.00		2,012	2,012	2,012	1,991	20	0	0	20	0	2,012	0	0	0	48	03/19/2027	3.A PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan	02/01/2025	Call @ 97.0		0	0	0	(783)	783	0	0	783	0	0	0	0	0	0	09/06/2027	3.B PL
75002@-AA-6	ROTATING MACHINERY SERVICES, INC.	12/31/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	236	06/10/2025	2.C PL
87546@-AA-4	Tangent Technologies Acquisition, LLC -	01/03/2025	Redemption @ 100.00		1,674	1,674	1,658	1,674	0	0	0	0	0	1,674	0	0	0	0	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -	03/31/2025	Various		36,753	36,753	36,753	35,742	1,011	0	0	1,011	0	36,753	0	0	0	419	11/30/2026	4.B
90381@-AA-6	US Fertility Enterprises, LLC - Revolvin	02/01/2025	Various		50,087	50,087	50,087	25,044	0	0	0	0	0	50,087	0	0	0	0	12/21/2027	2.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan	01/08/2025	Various		7,162	7,162	7,162	7,162	0	0	0	0	0	7,162	0	0	0	2	12/30/2027	2.B PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					2,902,901	2,902,901	2,902,819	2,858,493	34,660	0	0	34,660	0	2,902,901	0	0	0	153,644	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					33,491,165	33,394,229	33,818,945	33,051,803	34,660	(10,734)	0	23,926	0	33,505,283	0	(14,118)	(14,118)	514,945	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					33,491,165	33,394,229	33,818,945	33,051,803	34,660	(10,734)	0	23,926	0	33,505,283	0	(14,118)	(14,118)	514,945	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					33,491,165	33,394,229	33,818,945	33,051,803	34,660	(10,734)	0	23,926	0	33,505,283	0	(14,118)	(14,118)	514,945	XXX	XXX
36179N-Q5-0	G2 MA1376 - RMBS	03/01/2025	Paydown		34,939	34,939	37,701	38,631	0	(3,692)	0	(3,692)	0	34,939	0	0	0	222	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS	03/01/2025	Paydown		228	228	243	249	0	(20)	0	(20)	0	228	0	0	0	1	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS	03/01/2025	Paydown		38,941	38,941	41,816	43,144	0	(4,203)	0	(4,203)	0	38,941	0	0	0	282	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS	03/01/2025	Paydown		41,289	41,289	43,860	45,697	0	(4,408)	0	(4,408)	0	41,289	0	0	0	284	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS	03/01/2025	Paydown		20,554	20,554	21,646	22,753	0	(2,199)	0	(2,199)	0	20,554	0	0	0	164	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS	03/01/2025	Paydown		25,813	25,813	27,388	29,213	0	(3,400)	0	(3,400)	0	25,813	0	0	0	176	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS	03/01/2025	Paydown		13,687	13,687	14,438	15,921	0	(2,234)	0	(2,234)	0	13,687	0	0	0	123	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS	03/01/2025	Paydown		57,883	57,883	60,094	64,725	0	(6,842)	0	(6,842)	0	57,883	0	0	0	399	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS	03/01/2025	Paydown		12,592	12,592	13,247	13,369	0	(777)	0	(777)	0	12,592	0	0	0	52	12/20/2050	1.A
3622AC-UW-8	G2 786997 - RMBS	03/01/2025	Paydown		570,558	570,558	588,923	588,998	0	(18,439)	0	(18,439)	0	570,558	0	0	0	5,406	10/20/2053	1.A
3622AC-YL-8	G2 787115 - RMBS	03/01/2025	Paydown		1,063,846	1,063,846	1,092,437	1,089,804	0	(25,958)	0	(25,958)	0	1,063,846	0	0	0	10,299	11/20/2053	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS	03/16/2025	Paydown		1,784	1,784	1,788	2,059	0	(274)	0	(274)	0	1,784	0	0	0	13	07/16/2041	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,882,115	1,882,115	1,943,580	1,954,562	0	(72,447)	0	(72,447)	0	1,882,115	0	0	0	17,421	XXX	XXX
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS	03/25/2025	Paydown		7,631	7,631	7,631	7,631	0	0	0	0	0	7,631	0	0	0	106	01/25/2043	1.B
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS	03/25/2025	Paydown		68,911	68,911	68,911	68,911	0	0	0	0	0	68,911	0	0	0	778	12/26/2042	1.A
3128HX-RT-4	FHS 267 A5 - CMO/RMBS	03/01/2025	Paydown		11,184	11,184	11,394	11,515	0	(331)	0	(331)	0	11,184	0	0	0	62	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS	03/01/2025	Paydown		12,254	12,254	12,972	12,874	0	(620)	0	(620)	0	12,254	0	0	0	82	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS	03/01/2025	Paydown		12,868	12,868	13,301	14,020	0	(1,152)	0	(1,152)	0	12,868	0	0	0	82	12/01/2048	1.A
3128QL-RN-3	FH 1H2593 - RMBS	03/01/2025	Paydown		1,592	1,592	1,653	1,819	0	(227)	0	(227)	0	1,592	0	0	0	23	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS	03/01/2025	Paydown		58,027	58,027	61,599	61,295	0	(3,268)	0	(3,268)	0	58,027	0	0	0	288	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS	03/01/2025	Paydown		24,289	24,289	26,008	27,417	0	(3,128)	0	(3,128)	0	24,289	0	0	0	119	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS	03/01/2025	Paydown		7,401	7,401	7,954	8,370	0	(969)	0	(969)	0	7,401	0	0	0	45	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS	03/01/2025	Paydown		71,308	71,308	76,077	78,160	0	(6,852)	0	(6,852)	0	71,308	0	0	0	393	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS	03/01/2025	Paydown		59,389	59,389	64,521	65,878	0	(6,489)	0	(6,489)	0	59,389	0	0	0	332	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS	03/01/2025	Paydown		177,493	177,493	189,266	196,413	0	(18,919)	0	(18,919)	0	177,493	0	0	0	1,246	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS	03/01/2025	Paydown		26,798	26,798	28,112	28,165	0	(1,368)	0	(1,368)	0	26,798	0	0	0	120	10/01/2035	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
3132DM-KC-8	FH SD0291 - RMBS	03/01/2025	Paydown		39,286	39,286	42,570	46,819	0	(7,533)	0	(7,533)	0	39,286	0	0	0	345	03/01/2050	1.A
3132DS-2L-5	FH SD5279 - RMBS	03/01/2025	Paydown		266,970	266,970	235,983	235,906	0	31,065	0	31,065	0	266,970	0	0	0	1,346	08/01/2052	1.A
3132DT-ME-7	FH SD5757 - RMBS	03/01/2025	Paydown		261,789	261,789	240,025	240,197	0	21,592	0	21,592	0	261,789	0	0	0	1,788	06/01/2052	1.A
3132DV-3L-7	FH SD8003 - RMBS	03/01/2025	Paydown		19,081	19,081	19,756	20,616	0	(1,535)	0	(1,535)	0	19,081	0	0	0	106	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS	03/01/2025	Paydown		24,394	24,394	25,749	26,430	0	(2,036)	0	(2,036)	0	24,394	0	0	0	117	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS	03/01/2025	Paydown		40,045	40,045	42,910	43,438	0	(3,394)	0	(3,394)	0	40,045	0	0	0	202	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS	03/01/2025	Paydown		52,644	52,644	55,425	55,826	0	(3,181)	0	(3,181)	0	52,644	0	0	0	254	04/01/2051	1.A
3132DW-D6-7	FH SD8225 - RMBS	03/01/2025	Paydown		156,601	156,601	138,096	138,310	0	18,290	0	18,290	0	156,601	0	0	0	735	07/01/2052	1.A
3132DW-HY-2	FH SD8347 - RMBS	03/01/2025	Paydown		116,405	116,405	112,717	112,750	0	3,655	0	3,655	0	116,405	0	0	0	933	08/01/2053	1.A
3132E0-FH-0	FH SD3768 - RMBS	03/01/2025	Paydown		109,121	109,121	98,652	98,533	0	10,588	0	10,588	0	109,121	0	0	0	596	06/01/2052	1.A
3132GJ-6R-5	FH Q03880 - RMBS	03/01/2025	Paydown		20,779	20,779	21,555	21,351	0	(572)	0	(572)	0	20,779	0	0	0	190	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS	03/01/2025	Paydown		3,481	3,481	3,611	3,595	0	(114)	0	(114)	0	3,481	0	0	0	23	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS	03/01/2025	Paydown		1,335	1,335	1,385	1,379	0	(44)	0	(44)	0	1,335	0	0	0	9	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS	03/01/2025	Paydown		4,547	4,547	4,806	4,821	0	(275)	0	(275)	0	4,547	0	0	0	27	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS	03/01/2025	Paydown		34,488	34,488	35,858	35,423	0	(935)	0	(935)	0	34,488	0	0	0	159	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS	03/01/2025	Paydown		11,353	11,353	11,424	11,426	0	(72)	0	(72)	0	11,353	0	0	0	38	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS	03/01/2025	Paydown		32,086	32,086	34,229	34,178	0	(2,092)	0	(2,092)	0	32,086	0	0	0	186	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS	03/01/2025	Paydown		5,355	5,355	5,564	5,575	0	(221)	0	(221)	0	5,355	0	0	0	31	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS	03/01/2025	Paydown		44,485	44,485	44,784	44,929	0	(444)	0	(444)	0	44,485	0	0	0	310	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	03/01/2025	Paydown		26,680	26,680	28,223	29,083	0	(2,403)	0	(2,403)	0	26,680	0	0	0	197	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS	03/01/2025	Paydown		14,554	14,554	15,234	15,397	0	(844)	0	(844)	0	14,554	0	0	0	66	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS	03/01/2025	Paydown		921	921	960	987	0	(66)	0	(66)	0	921	0	0	0	7	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS	03/01/2025	Paydown		2,650	2,650	2,771	2,791	0	(142)	0	(142)	0	2,650	0	0	0	20	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS	03/01/2025	Paydown		30,512	30,512	32,612	34,289	0	(3,777)	0	(3,777)	0	30,512	0	0	0	226	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS	03/01/2025	Paydown		24,164	24,164	25,130	25,654	0	(1,490)	0	(1,490)	0	24,164	0	0	0	109	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS	03/01/2025	Paydown		77,819	77,819	79,029	79,526	0	(1,707)	0	(1,707)	0	77,819	0	0	0	308	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS	03/01/2025	Paydown		49,151	49,151	51,486	51,463	0	(2,312)	0	(2,312)	0	49,151	0	0	0	185	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS	03/01/2025	Paydown		43,978	43,978	45,709	45,676	0	(1,698)	0	(1,698)	0	43,978	0	0	0	129	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS	03/01/2025	Paydown		57,333	57,333	60,397	60,423	0	(3,091)	0	(3,091)	0	57,333	0	0	0	200	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS	03/01/2025	Paydown		32,005	32,005	33,158	33,107	0	(1,101)	0	(1,101)	0	32,005	0	0	0	105	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS	03/01/2025	Paydown		474,606	474,606	490,426	489,489	0	(14,883)	0	(14,883)	0	474,606	0	0	0	4,509	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS	03/01/2025	Paydown		23,800	23,800	24,599	24,263	0	(463)	0	(463)	0	23,800	0	0	0	145	10/25/2044	1.A
3136AR-R6-7	FNR 2016-25 VB - CMO/RMBS	03/01/2025	Paydown		385,673	385,673	390,494	385,757	0	(83)	0	(83)	0	385,673	0	0	0	1,920	05/25/2036	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS	03/01/2025	Paydown		108,581	108,581	113,103	111,876	0	(3,294)	0	(3,294)	0	108,581	0	0	0	520	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS	03/01/2025	Paydown		36,090	36,090	36,654	36,818	0	(728)	0	(728)	0	36,090	0	0	0	166	07/25/2059	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS	03/01/2025	Paydown		16,189	16,189	15,933	15,943	0	245	0	245	0	16,189	0	0	0	78	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	03/01/2025	Paydown		89,658	89,658	94,070	92,804	0	(3,146)	0	(3,146)	0	89,658	0	0	0	590	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS	03/01/2025	Paydown		8,850	8,850	9,298	9,220	0	(370)	0	(370)	0	8,850	0	0	0	59	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS	03/01/2025	Paydown		6,507	6,507	6,970	6,950	0	(443)	0	(443)	0	6,507	0	0	0	35	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS	03/01/2025	Paydown		5,462	5,462	5,851	5,819	0	(357)	0	(357)	0	5,462	0	0	0	37	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS	03/01/2025	Paydown		5,919	5,919	6,340	6,284	0	(365)	0	(365)	0	5,919	0	0	0	34	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS	03/01/2025	Paydown		24,161	24,161	24,244	24,223	0	(63)	0	(63)	0	24,161	0	0	0	130	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS	03/01/2025	Paydown		519	519	556	560	0	(41)	0	(41)	0	519	0	0	0	4	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS	03/01/2025	Paydown		86	86	92	92	0	(6)	0	(6)	0	86	0	0	0	1	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS	03/01/2025	Paydown		578	578	620	617	0	(39)	0	(39)	0	578	0	0	0	1	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS	03/01/2025	Paydown		330	330	354	351	0	(21)	0	(21)	0	330	0	0	0	2	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS	03/01/2025	Paydown		119	119	127	125	0	(6)	0	(6)	0	119	0	0	0	1	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS	03/01/2025	Paydown		142	142	152	152	0	(11)	0	(11)	0	142	0	0	0	1	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS	03/01/2025	Paydown		187	187	200	199	0	(12)	0	(12)	0	187	0	0	0	1	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS	03/01/2025	Paydown		208	208	223	224	0	(15)	0	(15)	0	208	0	0	0	1	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS	03/01/2025	Paydown		132	132	142	139	0	(7)	0	(7)	0	132	0	0	0	1	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS	03/01/2025	Paydown		18,335	18,335	18,389	18,464	0	(129)	0	(129)	0	18,335	0	0	0	107	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS	03/01/2025	Paydown		255,358	255,358	265,233	266,341	0	(10,984)	0	(10,984)	0	255,358	0	0	0	1,359	01/01/2058	1.A
3140FX-TT-9	FN BF0561 - RMBS	03/01/2025	Paydown		99,940	99,940	82,776	0	0	17,164	0	17,164	0	99,940	0	0	0	250	09/01/2061	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
3140J5-G7-8	FN BM1121 - RMBS	03/01/2025	Paydown		2,727	2,727	2,834	2,837	0	(110)	0	(110)	0	2,727	0	0	0	17	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS	03/01/2025	Paydown		5,241	5,241	5,448	5,455	0	(214)	0	(214)	0	5,241	0	0	0	26	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS	03/01/2025	Paydown		101,273	101,273	106,210	107,407	0	(6,133)	0	(6,133)	0	101,273	0	0	0	723	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS	03/01/2025	Paydown		29,754	29,754	30,772	31,400	0	(1,646)	0	(1,646)	0	29,754	0	0	0	159	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS	03/01/2025	Paydown		23,574	23,574	23,967	24,042	0	(468)	0	(468)	0	23,574	0	0	0	156	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS	03/01/2025	Paydown		18,870	18,870	20,704	20,819	0	(1,950)	0	(1,950)	0	18,870	0	0	0	116	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS	03/01/2025	Paydown		120,662	120,662	121,615	121,507	0	(844)	0	(844)	0	120,662	0	0	0	365	10/01/2051	1.A
3140QP-FM-4	FN CB3771 - RMBS	03/01/2025	Paydown		42,256	42,256	39,186	39,227	0	3,029	0	3,029	0	42,256	0	0	0	214	06/01/2052	1.A
3140W0-C9-4	FN FA0095 - RMBS	03/01/2025	Paydown		38,610	38,610	39,231	0	0	(621)	0	(621)	0	38,610	0	0	0	193	12/01/2054	1.A
3140X5-NG-4	FN FM2190 - RMBS	03/01/2025	Paydown		27,591	27,591	28,539	30,660	0	(3,069)	0	(3,069)	0	27,591	0	0	0	159	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS	03/01/2025	Paydown		24,520	24,520	25,899	25,684	0	(1,164)	0	(1,164)	0	24,520	0	0	0	85	08/01/2035	1.A
3140X9-QU-2	FN FM5866 - RMBS	03/01/2025	Paydown		79,159	79,159	84,477	87,025	0	(7,866)	0	(7,866)	0	79,159	0	0	0	431	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS	03/01/2025	Paydown		88,128	88,128	93,952	96,049	0	(7,921)	0	(7,921)	0	88,128	0	0	0	505	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS	03/01/2025	Paydown		31,767	31,767	32,769	32,672	0	(906)	0	(906)	0	31,767	0	0	0	125	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS	03/01/2025	Paydown		197,923	197,923	178,625	179,336	0	18,587	0	18,587	0	197,923	0	0	0	985	01/01/2052	1.A
3140XH-GM-3	FN FS2003 - RMBS	03/01/2025	Paydown		91,629	91,629	85,573	85,732	0	5,897	0	5,897	0	91,629	0	0	0	429	05/01/2052	1.A
3140XH-K4-8	FN FS2114 - RMBS	03/01/2025	Paydown		302,365	302,365	294,057	293,949	0	8,416	0	8,416	0	302,365	0	0	0	2,039	06/01/2052	1.A
3140XJ-MB-6	FN FS3053 - RMBS	03/01/2025	Paydown		45,420	45,420	46,293	46,197	0	(777)	0	(777)	0	45,420	0	0	0	384	10/01/2052	1.A
3140XL-SC-3	FN FS5014 - RMBS	03/01/2025	Paydown		22,422	22,422	21,655	21,646	0	776	0	776	0	22,422	0	0	0	166	01/01/2053	1.A
31412N-3T-1	FN 930610 - RMBS	03/01/2025	Paydown		1,093	1,093	1,188	1,180	0	(88)	0	(88)	0	1,093	0	0	0	8	02/01/2039	1.A
31417A-VD-8	FN AB4211 - RMBS	03/01/2025	Paydown		11,663	11,663	12,128	11,734	0	(70)	0	(70)	0	11,663	0	0	0	57	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS	03/01/2025	Paydown		8,548	8,548	9,039	8,860	0	(312)	0	(312)	0	8,548	0	0	0	38	10/01/2042	1.A
31418D-7F-3	FN MA4493 - RMBS	03/01/2025	Paydown		62,322	62,322	52,049	52,067	0	10,255	0	10,255	0	62,322	0	0	0	253	12/01/2051	1.A
31418D-HD-7	FN MA3827 - RMBS	03/01/2025	Paydown		31,217	31,217	32,553	32,908	0	(1,691)	0	(1,691)	0	31,217	0	0	0	131	11/01/2034	1.A
31418D-RW-4	FN MA4100 - RMBS	03/01/2025	Paydown		47,035	47,035	48,688	48,741	0	(1,707)	0	(1,707)	0	47,035	0	0	0	150	08/01/2050	1.A
31418D-VD-1	FN MA4211 - RMBS	03/01/2025	Paydown		22,140	22,140	23,361	23,705	0	(1,565)	0	(1,565)	0	22,140	0	0	0	103	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS	03/01/2025	Paydown		55,138	55,138	58,033	57,700	0	(2,562)	0	(2,562)	0	55,138	0	0	0	231	01/01/2036	1.A
31418E-LE-8	FN MA4824 - RMBS	03/01/2025	Paydown		304,875	304,875	258,917	259,409	0	45,467	0	45,467	0	304,875	0	0	0	1,064	10/01/2052	1.A
31418E-UP-3	FN MA5089 - RMBS	03/01/2025	Paydown		220,713	220,713	208,332	208,490	0	12,223	0	12,223	0	220,713	0	0	0	1,375	07/01/2053	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					5,763,220	5,763,220	5,692,150	5,595,513	0	45,699	0	45,699	0	5,763,220	0	0	0	33,261	XXX	XXX
3137BH-XJ-1	FHMS K-045 A2 - CMBS	01/25/2025	Paydown		1,907,462	1,907,462	1,934,323	1,907,462	0	0	0	0	0	1,907,462	0	0	0	4,805	01/25/2025	1.A FE
3137BM-7E-0	FHMS K-051 X3 - CMBS	03/01/2025	FHMS K-051 X3 - CMBS		520,891	0	1,786,705	520,891	0	0	0	0	0	520,891	0	0	0	0	10/25/2043	1.A
3137BQ-YW-1	FHMS K-056 X3 - CMBS	03/01/2025	FHMS K-056 X3 - CMBS		879,242	0	2,537,518	879,242	0	0	0	0	0	879,242	0	0	0	0	06/25/2044	1.A
3137F8-4K-6	FHMS K-122 X3 - CMBS	03/01/2025	FHMS K-122 X3 - CMBS		1,152,285	0	1,757,266	1,152,285	0	0	0	0	0	1,152,285	0	0	0	0	01/25/2049	1.A
3137F8-ZY-2	FHMS K-123 X3 - CMBS	03/01/2025	FHMS K-123 X3 - CMBS		672,425	0	1,012,660	672,425	0	0	0	0	0	672,425	0	0	0	0	02/25/2049	1.A
3137F9-Z2-0	FHMS K-124 X3 - CMBS	03/01/2025	FHMS K-124 X3 - CMBS		293,721	0	443,187	293,721	0	0	0	0	0	293,721	0	0	0	0	02/25/2049	1.A
3137F9-ZB-0	FHMS K-125 X3 - CMBS	03/01/2025	FHMS K-125 X3 - CMBS		736,401	0	1,099,044	736,401	0	0	0	0	0	736,401	0	0	0	0	02/25/2049	1.A
3137FF-4A-2	FHMS K-741 X3 - CMBS	03/01/2025	FHMS K-741 X3 - CMBS		698,727	0	1,379,310	698,727	0	0	0	0	0	698,727	0	0	0	0	03/25/2049	1.A
3137FF-XP-7	FHMS K-G05 X3 - CMBS	03/01/2025	FHMS K-G05 X3 - CMBS		615,667	0	905,537	615,667	0	0	0	0	0	615,667	0	0	0	0	01/25/2034	1.A
3137FL-YM-0	FHMS K-1511 X3 - CMBS	03/01/2025	FHMS K-1511 X3 - CMBS		1,653,928	0	2,515,445	1,653,928	0	0	0	0	0	1,653,928	0	0	0	0	04/25/2037	1.A
3137FL-YY-4	FHMS K-092 X3 - CMBS	03/01/2025	FHMS K-092 X3 - CMBS		225,736	0	506,462	225,736	0	0	0	0	0	225,736	0	0	0	0	07/25/2029	1.A
3137FM-U9-1	FHMS K-735 X3 - CMBS	03/01/2025	FHMS K-735 X3 - CMBS		399,864	0	1,396,970	399,864	0	0	0	0	0	399,864	0	0	0	0	05/25/2047	1.A
3137FN-AH-3	FHMS K-095 X3 - CMBS	03/01/2025	FHMS K-095 X3 - CMBS		127,560	0	236,294	127,560	0	0	0	0	0	127,560	0	0	0	0	08/25/2047	1.A
3137FN-X2-1	FHMS K-736 X3 - CMBS	03/01/2025	FHMS K-736 X3 - CMBS		182,359	0	523,196	182,359	0	0	0	0	0	182,359	0	0	0	0	09/25/2047	1.A
3137FN-X8-8	FHMS K-097 X3 - CMBS	03/01/2025	FHMS K-097 X3 - CMBS		76,167	0	139,867	76,167	0	0	0	0	0	76,167	0	0	0	0	09/25/2046	1.A
3137FP-JK-2	FHMS K-099 X3 - CMBS	03/01/2025	FHMS K-099 X3 - CMBS		1,661,224	0	2,932,730	1,661,224	0	0	0	0	0	1,661,224	0	0	0	0	10/25/2047	1.A
3137FQ-XM-0	FHMS K-737 X3 - CMBS	03/01/2025	FHMS K-737 X3 - CMBS		238,717	0	562,993	238,717	0	0	0	0	0	238,717	0	0	0	0	01/25/2048	1.A
3137FR-EL-1	FHMS K-104 X3 - CMBS	03/01/2025	FHMS K-104 X3 - CMBS		249,485	0	435,588	249,485	0	0	0	0	0	249,485	0	0	0	0	02/25/2047	1.A
3137FR-UW-9	FHMS K-106 X3 - CMBS	03/01/2025	FHMS K-106 X3 - CMBS		1,856,006	0	2,946,094	1,856,006	0	0	0	0	0	1,856,006	0	0	0	0	03/25/2048	1.A
3137FX-Z6-8	FHMS K-127 X3 - CMBS	03/01/2025	FHMS K-127 X3 - CMBS		1,409,120	0	2,036,253	1,409,120	0	0	0	0	0	1,409,120	0	0	0	0	03/25/2049	1.A
3137H1-YY-6	FHMS K-130 X3 - CMBS	03/01/2025	FHMS K-130 X3 - CMBS		358,500	0	500,000	358,500	0	0	0	0	0	358,500	0	0	0	0	08/25/2048	1.A
3140HR-7D-9	FN BL0891 - CMBS/RMBS	03/01/2025	Paydown		8,438	8,438	8,818	8,615	0	(177)	0	(177)	0	8,438	0	0	0	61	12/01/2030	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
3140HT-WJ-4	FN BL2448 - CMBS/RMBS	03/01/2025	Paydown		17,975	17,975	18,871	18,385	0	(410)	0	(410)	0	17,975	0	0	0	107	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS	03/01/2025	Paydown		10,688	10,688	11,349	10,965	0	(277)	0	(277)	0	10,688	0	0	0	52	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS	03/01/2025	Paydown		11,879	11,879	12,778	12,321	0	(442)	0	(442)	0	11,879	0	0	0	63	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS	03/01/2025	Paydown		12,331	12,331	12,904	12,602	0	(271)	0	(271)	0	12,331	0	0	0	59	01/01/2035	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					15,976,797	1,968,772	27,652,162	15,978,374	0	(1,577)	0	(1,577)	0	15,976,797	0	0	0	5,147	XXX	XXX
03465H-AC-8	AOMT 215 A3 - CMO/RMBS	03/01/2025	Paydown		22,606	22,606	22,605	22,598	0	8	0	8	0	22,606	0	0	0	57	07/26/2066	1.A
03465J-AC-4	AOMT 2021-6 A3 - CMO/RMBS	03/01/2025	Paydown		18,781	18,781	18,777	18,778	0	3	0	3	0	18,781	0	0	0	58	09/27/2066	1.A
10569J-AA-8	BRAVO 22NQM3 A1 - RMBS	03/01/2025	Paydown		6,901	6,901	6,901	6,895	0	7	0	7	0	6,901	0	0	0	52	07/25/2062	1.A
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS	03/01/2025	Paydown		3,655	3,655	3,640	3,641	0	14	0	14	0	3,655	0	0	0	29	07/25/2062	1.A
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS	03/01/2025	Paydown		21,475	21,475	21,474	21,468	0	7	0	7	0	21,475	0	0	0	50	08/25/2066	1.A FE
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS	03/01/2025	Paydown		70,269	70,269	70,268	70,249	0	20	0	20	0	70,269	0	0	0	140	09/27/2066	1.A FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	02/18/2025	Call @ 100.00		95,000	95,000	104,934	101,349	0	(114)	0	(114)	0	101,235	0	(6,235)	(6,235)	51	05/15/2044	1.A FE
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS	03/01/2025	Paydown		10,705	10,705	10,903	10,852	0	(147)	0	(147)	0	10,705	0	0	0	49	01/25/2052	1.A
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO	03/20/2025	Paydown		16,340	16,340	16,952	16,889	0	(550)	0	(550)	0	16,340	0	0	0	191	08/20/2043	1.B FE
462467-Q2-0	IOWA FINANCE AUTHORITY	01/02/2025	Call @ 100.00		295,000	295,000	328,462	317,272	0	(10)	0	(10)	0	317,262	0	(22,262)	(22,262)	4,425	07/01/2051	1.A FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS	03/01/2025	Paydown		10,853	10,853	11,412	11,206	0	(353)	0	(353)	0	10,853	0	0	0	72	11/25/2050	1.A
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS	03/01/2025	Paydown		16,078	16,078	16,393	16,346	0	(268)	0	(268)	0	16,078	0	0	0	75	12/26/2051	1.F
62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS	03/01/2025	Paydown		20,115	20,115	20,115	20,111	0	4	0	4	0	20,115	0	0	0	50	08/25/2056	1.D FE
63968M-TQ-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	03/03/2025	Call @ 100.00		85,000	85,000	90,889	87,734	0	(102)	0	(102)	0	87,632	0	(2,632)	(2,632)	1,700	09/01/2049	1.A FE
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	01/02/2025	Call @ 100.00		20,000	20,000	22,082	21,332	0	(1)	0	(1)	0	21,332	0	(1,332)	(1,332)	300	07/01/2052	1.C FE
69360G-AB-9	PRPM 2021-RPL1 A2 - CMO/RMBS	03/20/2025	Paydown		340,000	340,000	340,000	346,169	0	(6,169)	0	(6,169)	0	340,000	0	0	0	1,714	07/25/2051	1.A FE
78432Y-AA-7	SGR 2021-2 A1 - CMO/RMBS	03/01/2025	Paydown		21,681	21,681	17,724	18,074	0	3,607	0	3,607	0	21,681	0	0	0	46	12/27/2061	1.A
78433Q-AA-3	SGR 221 A1 - CMO/RMBS	03/25/2025	Paydown		12,745	12,745	11,668	11,881	0	864	0	864	0	12,745	0	0	0	64	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	03/25/2025	Paydown		13,256	13,256	13,256	13,249	0	8	0	8	0	13,256	0	0	0	77	03/27/2062	1.F FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	03/01/2025	Paydown		11,462	11,462	9,248	9,334	0	2,128	0	2,128	0	11,462	0	0	0	46	06/26/2051	1.A
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	01/02/2025	Call @ 100.00		170,000	170,000	188,023	182,370	0	(5)	0	(5)	0	182,365	0	(12,365)	(12,365)	2,550	01/01/2052	1.A FE
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS	03/01/2025	Paydown		20,569	20,569	20,113	20,274	0	295	0	295	0	20,569	0	0	0	145	03/25/2067	1.F FE
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	03/01/2025	Paydown		24,987	24,987	23,686	24,016	0	971	0	971	0	24,987	0	0	0	147	09/25/2062	1.A
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS	03/01/2025	Paydown		3,908	3,908	3,908	3,908	0	0	0	0	0	3,908	0	0	0	9	07/26/2066	1.A
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	03/01/2025	Paydown		10,969	10,969	10,969	10,990	0	(21)	0	(21)	0	10,969	0	0	0	24	09/25/2066	1.A
92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS	03/01/2025	Paydown		30,302	30,302	29,945	29,969	0	332	0	332	0	30,302	0	0	0	224	04/25/2067	1.B
92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS	03/01/2025	Paydown		65,070	65,070	65,069	65,436	0	(366)	0	(366)	0	65,070	0	0	0	898	12/27/2067	1.A
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS	03/01/2025	Paydown		2,952	2,952	2,952	2,950	0	2	0	2	0	2,952	0	0	0	13	12/26/2050	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					1,440,678	1,440,678	1,502,369	1,485,340	0	164	0	164	0	1,485,504	0	(44,827)	(44,827)	13,258	XXX	XXX
03882K-AN-2	AMMST 2021-MF3 XA - CMBS	03/01/2025	Adjustment		1,639	0	0	0	0	1,639	0	1,639	0	1,639	0	0	0	0	10/16/2054	1.A FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS	03/01/2025	Paydown		1,843	1,843	1,837	1,843	0	0	0	0	0	1,843	0	0	0	12	06/07/2030	1.A FM
05614J-AA-3	BX 24VLT5 A - CMBS	01/01/2025	Adjustment		(1,479)	0	(1,479)	(1,479)	0	0	0	0	0	(1,479)	0	0	0	1,479	11/15/2046	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS	03/01/2025	Paydown		4,719	4,719	4,754	4,730	0	(10)	0	(10)	0	4,719	0	0	0	58	12/12/2044	1.A FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS	03/01/2025	Paydown		15,038	15,038	14,872	14,127	0	912	0	912	0	15,038	0	0	0	87	10/07/2030	1.A FM
30227F-AE-0	ESA 21ESH B - CMBS	03/17/2025	Paydown		14,201	14,201	14,006	14,110	0	91	0	91	0	14,201	0	0	0	128	07/15/2038	1.A
30227F-AJ-9	ESA 21ESH D - CMBS	03/17/2025	Paydown		11,200	11,200	11,065	11,190	0	10	0	10	0	11,200	0	0	0	116	07/15/2038	1.A
36197Q-AG-4	GSMS 2013-G1 B - CMBS	03/01/2025	Paydown		4,528	4,528	4,395	4,528	0	0	0	0	0	4,528	0	0	0	29	04/11/2031	1.A
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS	03/01/2025	Paydown		72,817	72,817	75,110	72,902	0	(85)	0	(85)	0	72,817	0	0	0	685	07/10/2048	1.A
39809X-AA-6	GSTNE 2021-HC2 A - CMBS	02/18/2025	Paydown		349,730	349,730	349,730	349,730	0	0	0	0	0	349,730	0	0	0	3,894	12/15/2039	1.A FE
40442A-AC-3	HIT 22HI32 B - CMBS	02/17/2025	Paydown		10,939	10,939	10,884	10,876	0	63	0	63	0	10,939	0	0	0	142	07/15/2039	1.A
437300-AJ-5	HPA 211 E - CMBS	02/01/2025	Paydown		1,701	1,701	1,701	1,700	0	1	0	1	0	1,701	0	0	0	5	09/19/2041	2.C FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	03/01/2025	Paydown		22,730	22,730	22,591	22,657	0	73	0	73	0	22,730	0	0	0	79	10/18/2030	1.A FM
61691R-AD-8	MSC 2018-H4 A3 - CMBS	03/01/2025	Paydown		266,023	266,023	268,666	266,694	0	(671)	0	(671)	0	266,023	0	0	0	2,660	12/15/2051	1.A
61762X-AZ-0	MSBAM 2013-C12 C - CMBS	03/01/2025	Paydown		162,601	162,601	163,559	161,778	0	823	0	823	0	162,601	0	0	0	681	10/17/2046	1.A
61763M-AJ-9	MSBAM 2014-C16 B - CMBS	03/01/2025	Paydown		15,125	15,125	15,654	15,125	0	0	0	0	0	15,125	0	0	0	106	06/17/2047	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
61773P-AG-6	MSC 2021-PLZA C - CMBS	03/01/2025	MSC 2021-PLZA C - CMBS		623,885	1,000,000	601,135	623,885	0	0	0	0	0	623,885	0	0	0	0	11/09/2043	1.F FE
78472U-AG-3	SREIT 2021-MFP D - CMBS	03/15/2025	Paydown		122,233	122,233	121,518	122,820	0	(586)	0	(586)	0	122,233	0	0	0	1,079	11/15/2038	1.A
92890N-AX-7	WFRBS 2012-C10 B - CMBS	03/01/2025	Paydown		6,083	6,083	6,027	6,052	0	31	0	31	0	6,083	0	0	0	38	12/15/2045	1.A FM
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS	03/01/2025	Paydown		6,352	6,352	6,341	6,299	0	52	0	52	0	6,352	0	0	0	41	07/17/2046	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,711,909	2,087,864	1,692,365	1,709,566	0	2,343	0	2,343	0	1,711,909	0	0	0	11,319	XXX	XXX
03765Y-AU-8	APID XXIII AR - CDO	03/26/2025	Call @ 100.00		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	83,485	04/15/2033	1.A FE
05683T-AS-8	BCC 2019-3 B2R - CDO	01/21/2025	Paydown		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	71,455	10/23/2034	1.C FE
06759F-AG-1	BABSN 2015-II DR - CDO	03/20/2025	Paydown		1,250,000	1,250,000	1,241,000	1,285,405	0	(35,405)	0	(35,405)	0	1,250,000	0	0	0	40,123	10/21/2030	1.F FE
06760P-AL-5	BABSN 2018-III C - CDO	03/06/2025	Paydown		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	15,128	07/20/2029	1.A FE
08182D-AE-4	BSP VI-B B - CDO	03/21/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	68,708	07/20/2034	1.C FE
09629P-AA-4	BLUEM XXII A1 - CDO	01/15/2025	Paydown		332,245	332,245	330,085	340,709	0	(8,464)	0	(8,464)	0	332,245	0	0	0	5,092	07/15/2031	1.A FE
12482N-AN-1	CBAM 2019-10 A1R - CDO	01/21/2025	Paydown		65,146	65,146	65,146	65,146	0	0	0	0	0	65,146	0	0	0	999	04/20/2032	1.A FE
12528V-AC-3	CFIP 181 A - CDO	01/21/2025	Paydown		176,855	176,855	176,855	176,855	0	0	0	0	0	176,855	0	0	0	2,821	07/18/2031	1.A FE
12549Q-BE-4	CIFC 2014-III BR2 - CDO	03/26/2025	Paydown		670,000	670,000	670,000	670,000	0	0	0	0	0	670,000	0	0	0	18,908	10/22/2031	1.C FE
13079W-DC-9	SYMP 9RRR AR3 - CDO	01/16/2025	Paydown		58,467	58,467	58,194	58,825	0	(358)	0	(358)	0	58,467	0	0	0	898	07/16/2032	1.A FE
14686W-AU-5	CARVL III DR - CDO	01/21/2025	Paydown		750,000	750,000	750,000	768,712	0	(18,712)	0	(18,712)	0	750,000	0	0	0	15,006	07/20/2032	2.C FE
26245R-AA-8	DRSLF 58 A1 - CDO	03/05/2025	Various		6,160,300	6,160,300	6,160,300	6,160,300	0	0	0	0	0	6,160,300	0	0	0	131,619	07/17/2031	1.A FE
29002L-AG-5	ELM11 XI D - CDO	02/19/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,053	10/20/2034	2.C FE
36320W-AL-0	GALXY XXI AR - CDO	01/21/2025	Paydown		401,236	401,236	401,236	401,236	0	0	0	0	0	401,236	0	0	0	6,049	04/21/2031	1.A FE
36321J-AC-8	GALXY XXVIII A1 - CDO	01/15/2025	Paydown		127,892	127,892	126,047	130,520	0	(2,628)	0	(2,628)	0	127,892	0	0	0	1,967	07/15/2031	1.A FE
38138B-AG-5	GLM 3 B1 - CDO	02/18/2025	Paydown		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	11,893	04/22/2030	1.C FE
449258-AA-0	ICG 2018-1 A1 - CDO	01/21/2025	Paydown		198,764	198,764	194,963	200,266	0	(1,502)	0	(1,502)	0	198,764	0	0	0	3,017	04/21/2031	1.A FE
55818R-BE-5	MDPK 14RR DRR - CDO	03/27/2025	Paydown		1,300,000	1,300,000	1,301,040	1,345,994	0	(45,994)	0	(45,994)	0	1,300,000	0	0	0	43,394	10/22/2030	2.C FE
55819X-AY-8	MDPK XXII A1R - CDO	01/09/2025	Paydown		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	26,563	01/18/2033	1.A FE
55819X-BE-1	MDPK XXII CR - CDO	01/09/2025	Paydown		1,250,000	1,250,000	1,251,250	1,285,130	0	(35,130)	0	(35,130)	0	1,250,000	0	0	0	20,656	01/18/2033	1.F FE
55822A-AN-7	MDPK XLVI B1R - CDO	02/21/2025	Paydown		2,000,000	2,000,000	1,981,025	1,981,211	0	18,789	0	18,789	0	2,000,000	0	0	0	46,340	10/15/2034	1.C FE
55822A-AQ-0	MDPK XLVI CR - CDO	02/21/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,603	10/15/2034	1.F FE
55822A-AS-6	MDPK XLVI DR - CDO	02/21/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,545	10/15/2034	2.C FE
60689W-AJ-0	VENTR II A1 - CDO	01/22/2025	Paydown		323,414	323,414	320,208	328,630	0	(5,216)	0	(5,216)	0	323,414	0	0	0	4,851	07/23/2030	1.A FE
631709-AA-0	NCC 2017-II AL - CDO	01/15/2025	Paydown		55,732	55,732	55,732	55,732	0	0	0	0	0	55,732	0	0	0	878	01/15/2030	1.A FE
670881-AR-2	OCP 2020-19 DR - CDO	03/25/2025	Paydown		565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	19,211	10/20/2034	2.C FE
67102S-AL-8	OCP 2014-5 A1R - CDO	01/27/2025	Paydown		259,264	259,264	259,264	259,264	0	0	0	0	0	259,264	0	0	0	3,905	04/28/2031	1.A FE
67109U-AW-2	OZLM XI BR - CDO	02/18/2025	Various		2,000,000	2,000,000	2,001,500	2,033,748	0	(1,840)	0	(1,840)	0	2,031,908	0	(31,908)	(31,908)	38,457	10/30/2030	1.A FE
67110H-BS-6	OZLM 14RRR 2RR - CDO	01/10/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	40,887	07/17/2034	1.C FE
884887-AE-0	TPRK 1 B1 - CDO	03/20/2025	Paydown		4,175,000	4,175,000	4,175,000	4,175,000	0	0	0	0	0	4,175,000	0	0	0	113,477	04/17/2034	1.C FE
92332N-BA-2	VENTR 38R DR - CDO	03/07/2025	Paydown		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	58,880	07/30/2032	2.B FE
92916M-AF-8	VOYA 171R A1R - CDO	01/17/2025	Paydown		83,145	83,145	83,145	83,145	0	0	0	0	0	83,145	0	0	0	1,245	04/17/2030	1.A FE
92918H-AK-6	VOYA 2020-2 DR - CDO	01/09/2025	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	26,597	07/19/2034	2.C FE
98875J-AS-3	ZAIS 2016R A1R - CDO	02/12/2025	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	29,623	10/20/2034	1.A FE
98875J-AY-0	ZAIS 2016R BR - CDO	02/12/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,585	10/20/2034	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					46,437,461	46,437,461	46,401,991	46,605,829	0	(136,460)	0	(136,460)	0	46,469,369	0	(31,908)	(31,908)	1,052,918	XXX	XXX
05369L-AD-9	AVID 211 D - ABS	03/15/2025	Paydown		248,213	248,213	248,171	248,211	0	2	0	2	0	248,213	0	0	0	817	04/17/2028	1.G FE
12598N-AD-4	CIGAR 2021-1 D - ABS	03/12/2025	Paydown		195,015	195,015	176,489	191,460	0	3,555	0	3,555	0	195,015	0	0	0	678	04/12/2027	1.A FE
14686T-AC-2	CRVNA 23P2 A3 - ABS	03/10/2025	Paydown		239,919	239,919	240,969	240,594	0	(675)	0	(675)	0	239,919	0	0	0	2,153	04/10/2028	1.A FE
14687H-AE-3	CRVNA 2021-N4 D - ABS	03/10/2025	Paydown		10,594	10,594	10,592	10,593	0	1	0	1	0	10,594	0	0	0	40	09/11/2028	1.E FE
19424W-AE-7	CASL 2021-C D - ABS	03/25/2025	Paydown		23,603	23,603	23,597	23,600	0	3	0	3	0	23,603	0	0	0	172	07/26/2055	2.B FE
19425A-AE-4	CASL 2021-B D - ABS	03/25/2025	Paydown		31,334	31,334	31,320	31,324	0	10	0	10	0	31,334	0	0	0	196	06/25/2052	2.B FE
28416L-AC-6	EHGVT 2021-A C - ABS	03/25/2025	Paydown		4,635	4,635	4,635	4,638	0	(3)	0	(3)	0	4,635	0	0	0	16	08/27/2035	2.B FE
30322M-AD-1	FREED 213FP D - ABS	03/18/2025	Paydown		39,493	39,493	39,484	39,493	0	0	0	0	0	39,493	0	0	0	150	11/20/2028	2.B FE
43283B-AC-7	HGVT 221D C - ABS	03/20/2025	Paydown		9,313	9,313	9,312	9,311	0	2	0	2	0	9,313	0	0	0	65	06/20/2034	2.B FE
55400V-AC-5	MVWOT 222 C - ABS	03/20/2025	Paydown		4,231	4,231	4,231	4,231	0	0	0	0	0	4,231	0	0	0	52	10/21/2041	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
57563N-AB-4	MASEDU 18A A - ABS	03/25/2025	Paydown		12,678	12,618	12,105	(2,204)	0	410	0	410	0	12,618	0	60	60	(393)	05/25/2033	1.A FE
68269C-AC-0	OMFIT 2018-2 C - ABS	02/14/2025	Paydown		335,000	335,000	346,516	335,842	0	(842)	0	(842)	0	335,000	0	0	0	2,109	03/14/2033	1.B FE
69121N-AA-6	EQS 242M A - ABS	03/20/2025	Paydown		98,180	98,177	98,154	98,154	0	22	0	22	0	98,177	0	3	3	1,032	12/20/2032	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS	03/15/2025	Paydown		11,101	11,101	9,998	10,113	0	988	0	988	0	11,101	0	0	0	24	03/17/2053	1.A FE
78449X-AA-0	SMB 2020-B A1A - ABS	03/15/2025	Paydown		37,955	37,955	35,204	35,236	0	2,720	0	2,720	0	37,955	0	0	0	83	07/15/2053	1.A FE
80290C-AE-4	SBCLN 2021-1 B - ABS	01/15/2025	Paydown		412	412	412	412	0	0	0	0	0	412	0	0	0	1	12/15/2031	2.A FE
80290C-AS-3	SBCLN 22A B - ABS	03/15/2025	Paydown		35,466	35,466	35,076	35,431	0	35	0	35	0	35,466	0	0	0	307	05/17/2032	2.A FE
81378R-AC-8	SSTRT 25A C - ABS	03/25/2025	Paydown		33,977	33,977	33,977	0	0	0	0	0	0	33,977	0	0	0	167	07/25/2031	1.F FE
826934-AC-5	SRFC 2022-3 C - ABS	03/20/2025	Paydown		9,039	9,039	9,037	9,037	0	2	0	2	0	9,039	0	0	0	114	07/20/2039	2.B FE
831943-AA-3	SMB 24A A1A - ABS	03/15/2025	Paydown		14,156	14,156	14,178	0	0	(22)	0	(22)	0	14,156	0	0	0	90	03/15/2056	1.A FE
86745C-AA-0	SNVA 24A A - ABS	03/20/2025	Paydown		25,977	25,977	25,309	0	0	668	0	668	0	25,977	0	0	0	165	02/21/2051	1.D FE
97064F-AB-1	WESTF 2020-A B - ABS	03/15/2025	Paydown		8,294	8,294	7,780	7,783	0	511	0	511	0	8,294	0	0	0	58	03/15/2045	2.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					1,428,586	1,428,523	1,416,546	1,333,260	0	7,388	0	7,388	0	1,428,523	0	64	64	8,097	XXX	XXX
00038P-AA-8	AASET 211 A - ABS	03/16/2025	Paydown		15,775	15,775	15,612	15,699	0	76	0	76	0	15,775	0	0	0	56	11/16/2041	1.F FE
00038Q-AA-6	AASET 242 A - ABS	03/16/2025	Paydown		4,024	4,024	4,036	0	0	(11)	0	(11)	0	4,024	0	0	0	30	09/16/2049	1.F FE
00166N-AA-7	ALTDE 251 A - ABS	03/15/2025	Paydown		6,036	6,036	6,036	0	0	0	0	0	0	6,036	0	0	0	11	08/15/2050	1.F FE
00166N-AB-5	ALTDE 251 B - ABS	03/15/2025	Paydown		1,361	1,361	1,361	0	0	0	0	0	0	1,361	0	0	0	3	08/15/2050	1.F FE
00255E-AA-9	AASET 221 A - ABS	03/16/2025	Paydown		53,312	53,312	51,053	51,613	0	1,699	0	1,699	0	53,312	0	0	0	535	05/16/2047	1.F FE
00258B-AB-0	AASET 2021-2 B - ABS	03/15/2025	Paydown		12,457	12,457	12,454	12,455	0	2	0	2	0	12,457	0	0	0	73	01/15/2047	2.B FE
00258P-AA-1	AASET 251 A - ABS	03/16/2025	Paydown		2,015	2,015	2,015	0	0	0	0	0	0	2,015	0	0	0	13	02/16/2050	1.F FE
00258P-AB-9	AASET 251 B - ABS	03/16/2025	Paydown		2,232	2,232	2,232	0	0	0	0	0	0	2,232	0	0	0	16	02/16/2050	1.G FE
12565K-AE-7	CLIF 2022-1 A - ABS	03/18/2025	Paydown		60,000	60,000	54,579	58,476	0	1,524	0	1,524	0	60,000	0	0	0	272	01/18/2047	1.F FE
12807C-AA-1	CAI 2020-1 A - ABS	03/25/2025	Paydown		43,750	43,750	40,529	40,749	0	3,001	0	3,001	0	43,750	0	0	0	162	09/25/2045	1.F FE
14855M-AA-6	CLAST 2019-1 A - ABS	03/15/2025	Paydown		16,893	16,893	14,871	14,570	0	1,024	0	1,024	0	16,893	0	0	0	106	04/15/2039	2.B FE
14856J-AA-2	CLAST 171R A - ABS	03/15/2025	Paydown		69,240	69,240	69,240	69,240	0	0	0	0	0	69,240	0	0	0	328	12/31/2041	2.C FE
14856V-AA-5	CLAST 251 A - ABS	03/15/2025	Paydown		9,004	9,004	9,004	0	0	0	0	0	0	9,004	0	0	0	39	02/15/2050	1.F FE
45783N-AA-5	INSTR 2021-1 A - ABS	03/15/2025	Paydown		17,082	17,082	17,075	17,072	0	10	0	10	0	17,082	0	0	0	64	02/16/2054	1.F FE
55292R-AA-9	MAPSL 211 A - ABS	03/15/2025	Paydown		6,343	6,343	6,390	6,370	0	(28)	0	(28)	0	6,343	0	0	0	27	06/15/2046	1.E FE
55446M-AA-5	MAACH 1 A - ABS	03/15/2025	Paydown		82,278	82,278	69,257	76,796	0	5,482	0	5,482	0	82,278	0	0	0	353	10/15/2039	2.A FE
63943B-AA-1	NAVTR 2021-1 A - ABS	03/15/2025	Paydown		16,429	16,429	16,428	16,428	0	1	0	1	0	16,429	0	0	0	76	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	03/15/2025	Paydown		17,857	17,857	17,827	17,833	0	24	0	24	0	17,857	0	0	0	106	11/15/2046	2.B FE
78449A-AA-0	SLAM 2021-1 A - ABS	03/15/2025	Paydown		16,198	16,198	14,375	5,769	0	1,560	0	1,560	0	16,198	0	0	0	56	06/15/2046	1.F FE
83100A-AA-0	SLAM 241 A - ABS	03/15/2025	Paydown		28,701	28,701	28,103	28,105	0	597	0	597	0	28,701	0	0	0	254	09/15/2049	1.F FE
83438L-AB-7	SOLRR 2021-1 B - ABS	03/15/2025	Paydown		17,767	17,767	17,767	17,767	0	0	0	0	0	17,767	0	0	0	97	10/15/2046	2.B FE
85573L-AB-7	STARR 2019-1 B - ABS	03/15/2025	Paydown		8,147	8,147	8,114	0	0	33	0	33	0	8,147	0	0	0	35	03/15/2044	2.B FE
88315L-AL-2	TMCL 211 A - ABS	03/20/2025	Paydown		38,700	38,700	36,568	36,872	0	1,828	0	1,828	0	38,700	0	0	0	108	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	03/20/2025	Paydown		89,000	89,000	88,984	88,992	0	8	0	8	0	89,000	0	0	0	331	04/20/2046	1.F FE
88315L-AR-9	TMCL 212 B - ABS	03/20/2025	Paydown		13,400	13,400	12,135	0	0	1,265	0	1,265	0	13,400	0	0	0	63	04/20/2046	2.B FE
88315L-AS-7	TMCL 2021-3 A - ABS	03/20/2025	Paydown		18,200	18,200	17,642	14,173	0	582	0	582	0	18,200	0	0	0	56	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	03/20/2025	Paydown		40,000	40,000	39,981	39,968	0	32	0	32	0	40,000	0	0	0	162	08/20/2046	2.B FE
89656G-AA-2	TRL 211 A - ABS	03/19/2025	Paydown		9,756	9,756	9,755	9,756	0	0	0	0	0	9,756	0	0	0	36	07/19/2051	1.C FE
89656G-AC-8	TRL 241 A - ABS	03/19/2025	Paydown		3,729	3,729	3,745	3,745	0	(16)	0	(16)	0	3,729	0	0	0	37	05/19/2054	1.C FE
89656R-AA-8	TRL 221 A - ABS	03/19/2025	Paydown		3,325	3,325	3,325	3,325	0	0	0	0	0	3,325	0	0	0	27	05/19/2052	1.F FE
89680H-AE-2	TCF 211 A - ABS	03/20/2025	Paydown		34,354	34,354	33,914	30,784	0	411	0	411	0	34,354	0	0	0	104	03/20/2046	1.F FE
97064G-AA-1	WESTF 2021-A A - ABS	03/15/2025	Paydown		8,316	8,316	6,577	7,154	0	1,161	0	1,161	0	8,316	0	0	0	44	05/15/2046	1.F FE
97064Y-AA-2	WESTF 2023-A A - ABS	03/15/2025	Paydown		33,122	33,122	35,288	31,346	0	(2,037)	0	(2,037)	0	33,122	0	0	0	309	10/15/2048	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					798,804	798,804	766,272	715,060	0	18,227	0	18,227	0	798,804	0	0	0	3,987	XXX	XXX
233046-AS-0	DNKN 2021-1 A23 - ABS	02/20/2025	Paydown		3,125	3,125	3,025	2,500	0	100	0	100	0	3,125	0	0	0	22	11/20/2051	2.B FE
26929H-AB-1	WAX 221 A1 - ABS	03/15/2025	Paydown		450	450	414	429	0	21	0	21	0	450	0	0	0	6	03/15/2052	2.B FE
411707-AK-8	HNGRY 2021-1 A2 - ABS	03/20/2025	Paydown		2,500	2,500	2,525	2,513	0	(13)	0	(13)	0	2,500	0	0	0	18	06/20/2051	2.B FE
466365-AE-3	JACK 2022-1 A22 - ABS	02/25/2025	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	36	02/26/2052	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
72703P-AC-7	PLNT 191 A2 - ABS	03/05/2025	Paydown		725	725	649	669	0	56	0	56	0	725	0	0	0	7	12/05/2049	2.B FE
72703P-AF-0	PLNT 241 A2I - ABS	03/05/2025	Paydown		525	525	526	0	0	(1)	0	(1)	0	525	0	0	0	8	06/05/2054	2.B FE
81761T-AG-0	SERV 2021-1 A22 - ABS	01/30/2025	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	14	07/31/2051	2.C FE
83546D-AN-8	SONIC 2021-1 A21 - ABS	03/20/2025	Paydown		2,583	2,583	2,280	1,762	0	302	0	302	0	2,583	0	0	0	9	08/21/2051	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - ABS	03/20/2025	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	16	08/21/2051	2.B FE
88240T-AA-9	ERCOTT 2022 A1 - ABS	02/01/2025	Paydown		68,611	68,611	68,121	68,137	0	474	0	474	0	68,611	0	0	0	1,463	08/01/2036	1.A FE
95058X-AL-2	WEN 211 A22 - ABS	03/15/2025	Paydown		350	350	359	356	0	(6)	0	(6)	0	350	0	0	0	2	06/15/2051	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					87,857	87,857	86,886	85,354	0	933	0	933	0	87,857	0	0	0	1,601	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					75,527,427	61,895,293	87,154,321	75,462,858	0	(135,730)	0	(135,730)	0	75,604,098	0	(76,671)	(76,671)	1,147,010	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					75,527,427	61,895,293	87,154,321	75,462,858	0	(135,730)	0	(135,730)	0	75,604,098	0	(76,671)	(76,671)	1,147,010	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					75,527,427	61,895,293	87,154,321	75,462,858	0	(135,730)	0	(135,730)	0	75,604,098	0	(76,671)	(76,671)	1,147,010	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					109,018,592	95,289,522	120,973,266	108,514,661	34,660	(146,465)	0	(111,805)	0	109,109,381	0	(90,789)	(90,789)	1,661,955	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
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					109,018,592	XXX	120,973,266	108,514,661	34,660	(146,465)	0	(111,805)	0	109,109,381	0	(90,789)	(90,789)	1,661,955	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	*
BB&T	North Carolina	0	0.000	0	0	574,883	101,756	150,889	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	35,897,228	76,393,256	75,782,562	XXX
U.S. Bank	Ohio	0	2.390	16,950	0	2,591,617	2,597,346	2,602,531	XXX
Huntington National Bank	Ohio	0	3.740	47,846	0	6,287,948	6,305,237	6,324,455	XXX
KeyBank	Ohio	0	1.800	25,463	0	5,736,642	5,743,343	5,750,926	XXX
0199998. Deposits in ... 11 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	2,973,002	3,383,736	3,515,278	XXX
0199999. Totals - Open Depositories		XXX	XXX	90,258	0	54,061,320	94,524,674	94,126,641	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	90,258	0	54,061,320	94,524,674	94,126,641	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	90,258	0	54,061,320	94,524,674	94,126,641	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
233809-30-0	FIDELITY IMM:TRS O I		12/31/2024	4.140		113,572	1,177	335
31846V-41-9	FIRST AMER:TRS OBG V		04/02/2020	4.100		0	713	0
94975H-29-6	ALLSPRING:TRS+ MM I		09/04/2019	4.200		0	392	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						113,572	2,283	335
000000-00-0	Barrington Bank MMF		03/31/2025	3.000		1,109,779	0	8,061
000000-00-0	M&T Bank Money Market		03/31/2025	3.270		5,149,593	0	42,083
4812C0-67-0	JPMORGAN:US GVT MM CAP		10/15/2024	4.260		3,750,000	24,608	40,215
665278-70-1	NORTHERN INST:US GS SHS		03/31/2025	4.240		29,605,795	162,563	8,665
8309999999. Subtotal - All Other Money Market Mutual Funds						39,615,167	187,171	99,024
8589999999. Total Cash Equivalents (Unaffiliated)						39,728,739	189,454	99,359
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						39,728,739	189,454	99,359