PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

Main Administrative Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)

Radnor, PA, US 19087 (City or Town, State, Country and Zip Code), 877-673-8190 (Area Code) (Telephone Number)

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

Primary Location of Books and Records Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)

Radnor, PA, US 19087 (City or Town, State, Country and Zip Code), 877-673-8190 (Area Code) (Telephone Number)

Internet Website Address www.essent.us

Statutory Statement Contact Christopher Rhoads (Name), 610-225-1849 (Area Code) (Telephone Number)

christopher.rhoads@essent.us (E-mail Address), 610-386-2396 (FAX Number)

OFFICERS

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

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
County of Delaware SS

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

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

Subscribed and sworn to before me this 6th day of November 2026

Lois A. Chapla
Notary Public
06/11/2027

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.....

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	3,697,258,048		3,697,258,048	3,553,395,009
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	804,764	197,164	607,600	684,800
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)	1,132,950		1,132,950	0
5.	Cash ($ 144,960,457), cash equivalents ($ 81,218,277) and short-term investments ($ 69,317)	226,248,051		226,248,051	119,316,625
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	250,117,276	0	250,117,276	231,672,063
9.	Receivables for securities	81,072		81,072	95,309
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,175,642,161	197,164	4,175,444,997	3,905,163,806
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	27,147,807		27,147,807	28,314,297
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	55,448,580		55,448,580	39,880,397
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	9,913,829
18.2	Net deferred tax asset	77,031,009	54,848,856	22,182,153	23,755,309
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	2,650,717	2,363,991	286,726	270,669
21.	Furniture and equipment, including health care delivery assets ($ .....)	2,387,542	2,387,542	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	768,044		768,044	2,842,607
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	6,639,514	5,955,146	684,368	1,365,171
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,347,715,374	65,752,699	4,281,962,675	4,011,506,085
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	4,347,715,374	65,752,699	4,281,962,675	4,011,506,085
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	5,955,146	5,955,146	0	0
2502.	Accounts receivable	556,190		556,190	1,253,070
2503.	Other receivables	128,178		128,178	112,101
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,639,514	5,955,146	684,368	1,365,171

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 114,037,234)	257,634,250	228,848,248
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,836,163	1,722,389
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	26,501,580	29,306,930
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,482,057	4,318,391
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	87,192,736	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 20,767,583 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)	38,084,354	50,033,581
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	140,978,553	122,536,012
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		5,454
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,973,699	1,693,593
20.	Derivatives	0	0
21.	Payable for securities	6,378,524	154,299
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,687,766,715	2,621,786,710
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,252,828,631	3,060,405,607
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,252,828,631	3,060,405,607
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	323,824,044	245,790,478
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,029,134,044	951,100,478
38.	Totals (Page 2, Line 28, Col. 3)	4,281,962,675	4,011,506,085
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,687,766,715	2,621,786,710
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,687,766,715	2,621,786,710
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 737,461,296)	753,513,842	760,544,566	1,014,596,049
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 361,634,288)	365,737,607	340,373,494	463,133,964
	1.4 Net (written $ 375,827,008)	387,776,235	420,171,072	551,462,085
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 114,628,231):			
	2.1 Direct	144,823,795	105,958,216	171,247,724
	2.2 Assumed			0
	2.3 Ceded	83,172,681	53,472,657	87,596,109
	2.4 Net	61,651,114	52,485,559	83,651,615
3.	Loss adjustment expenses incurred	303,015	178,952	346,572
4.	Other underwriting expenses incurred	46,275,801	52,735,059	66,847,596
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	108,229,930	105,399,570	150,845,783
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	279,546,305	314,771,502	400,616,302
	INVESTMENT INCOME			
9.	Net investment income earned	111,268,600	106,337,988	142,606,593
10.	Net realized capital gains (losses) less capital gains tax of $ (123,362)	(445,914)	(469,139)	(523,931)
11.	Net investment gain (loss) (Lines 9 + 10)	110,822,686	105,868,849	142,082,662
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	5,163,544	4,996,662	6,673,918
15.	Total other income (Lines 12 through 14)	5,163,544	4,996,662	6,673,918
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	395,532,535	425,637,013	549,372,882
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	395,532,535	425,637,013	549,372,882
19.	Federal and foreign income taxes incurred	151,093,159	64,581,131	68,773,190
20.	Net income (Line 18 minus Line 19)(to Line 22)	244,439,376	361,055,882	480,599,692
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	951,100,478	1,101,893,258	1,101,893,258
22.	Net income (from Line 20)	244,439,376	361,055,882	480,599,692
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	12,321,183	(5,412,654)	(7,385,098)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(1,838,967)	(5,526,550)	(17,233,571)
27.	Change in nonadmitted assets	4,091,980	2,967,636	15,540,683
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(115,000,000)	(215,000,000)	(493,015,031)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(65,980,006)	(102,357,105)	(129,299,455)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	78,033,566	35,727,209	(150,792,780)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,029,134,044	1,137,620,467	951,100,478
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	5,163,544	4,996,662	6,673,918
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	5,163,544	4,996,662	6,673,918
3701.	Increase in contingency reserves	(65,980,006)	(102,357,105)	(129,299,455)
3702.	Contingency reserve assumed from commutation of EPA		0	0
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)	(65,980,006)	(102,357,105)	(129,299,455)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	378,701,366	422,309,356	559,125,597
2.	Net investment income	104,375,563	102,684,014	136,020,227
3.	Miscellaneous income	5,860,424	4,980,912	6,499,936
4.	Total (Lines 1 to 3)	488,937,353	529,974,282	701,645,760
5.	Benefit and loss related payments	32,865,112	19,727,513	27,644,890
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	50,140,603	59,878,551	69,861,006
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	53,863,232	67,422,915	68,400,002
10.	Total (Lines 5 through 9)	136,868,947	147,028,979	165,905,898
11.	Net cash from operations (Line 4 minus Line 10)	352,068,406	382,945,303	535,739,862
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	301,802,422	329,601,578	507,493,474
	12.2 Stocks	77,200	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	2,684,604	494,632	494,632
	12.5 Other invested assets	16,744,800	11,879,922	16,006,495
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(462)
	12.7 Miscellaneous proceeds	6,238,462	9,410,555	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	327,547,488	351,386,687	523,994,139
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	447,933,630	516,852,030	756,849,719
	13.2 Stocks	0	54,800	54,800
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	4,027,920	494,632	494,632
	13.5 Other invested assets	12,246,194	66,934,139	78,385,067
	13.6 Miscellaneous applications	0	0	9,617,829
	13.7 Total investments acquired (Lines 13.1 to 13.6)	464,207,744	584,335,601	845,402,047
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(136,660,256)	(232,948,914)	(321,407,908)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	115,000,000	215,000,000	302,868,523
	16.6 Other cash provided (applied)	6,523,276	(804,210)	(2,537,165)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(108,476,724)	(215,804,210)	(305,405,688)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	106,931,426	(65,807,821)	(91,073,734)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	119,316,625	210,390,359	210,390,359
	19.2 End of period (Line 18 plus Line 19.1)	226,248,051	144,582,538	119,316,625

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

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 244,439,376	$ 480,599,692
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 244,439,376	$ 480,599,692
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$1,029,134,044	$ 951,100,478
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$1,029,134,044	$ 951,100,478

B. No significant change from year-end 2025.

C. The Company uses the following accounting policies:

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

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

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

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

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

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

2. Accounting Changes and Correction of Errors

No significant change from year-end 2025.

3. Business Combinations and Goodwill

No significant change from year-end 2025.

4. Discontinued Operations

No significant change from year-end 2025.

5. Investments

A. No significant change from year-end 2025.

B. No significant change from year-end 2025.

C. No significant change from year-end 2025.

D. Asset-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

The aggregate amount of unrealized losses:

1. Less than 12 months: $19,700,255
2. 12 Months or longer: $44,985,792

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $619,072,617
2. 12 Months or longer: $315,800,048

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

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

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

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

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

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

J. No significant change from year-end 2025.

K. No significant change from year-end 2025.

L. No significant change from year-end 2025.

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

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

O. No significant change from year-end 2025.

P. No significant change from year-end 2025.

Q. No significant change from year-end 2025.

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

S. The Company does not have Aggregate Collateral Loans.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2025.

7. Investment Income

No significant change from year-end 2025.

8. Derivative Instruments

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

9. Income Taxes

No significant change from year-end 2025.

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

A. No significant change from year-end 2025.

B. Essent Guaranty paid to its parent, Essent US Holdings, Inc., dividends of $50 million on April 6, 2026, $65 million on June 29, 2026 and $85 million on October 2, 2026.

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

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No significant change from year-end 2025.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $1,070,490,669. The Company calculated this amount as 25% of admitted assets as of September 30, 2026.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$607,600	$607,600	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$607,600	$607,600	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,070,490,669	XXX	XXX

(2) Prior Year-end

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

E. No significant change from year-end 2025.

F. No significant change from year-end 2025.

G. No significant change from year-end 2025.

H. No significant change from year-end 2025.

I. No significant change from year-end 2025.

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

No significant change from year-end 2025.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2025.

15. Leases

No significant change from year-end 2025.

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

No significant change from year-end 2025.

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

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

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

No significant change from year-end 2025.

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

No significant change from year-end 2025.

20. Fair Value Measurements

A.

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

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Net Asset Value	Total
Bonds					
Issuer Credit Obligations	$ 564,222	$ 9,198,491	$ —	$ —	$ 9,762,713
Asset-Backed Securities	—	4,810,024	—	—	4,810,024
Total Bonds	564,222	14,008,515	—	—	14,572,737
Cash Equivalents					
Other Money Market Mutual Funds	81,218,277	—	—	—	81,218,277
Total Cash Equivalents	81,218,277	—	—	—	81,218,277
Short Term Investments					
Bank Loans - Acquired (Unaffiliated)	$ —	$ 67,389	$ —	$ —	$ 67,389
Total Short Term Investments	—	67,389	—	—	67,389
Other Long Term Assets (BA)					
Debt Securities That Lack Substantive Credit Enhancement	$ —	7,230,699	$ —		$ 7,230,699
Total Other Long Term Assets (BA)	—	7,230,699	—	—	7,230,699
Total Assets at Fair Value	$81,782,499	$21,306,603	$ —	$ —	$103,089,102

NOTES TO FINANCIAL STATEMENTS

2) Fair value measurements in Level 3 - None.

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

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

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

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

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

5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments:

September 30, 2026						Net Asset Value	Not Practicable
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	(NAV)	(Carrying Value)
Financial Assets:							
Bonds - Issuer Credit Obligations	$2,298,521,770	$2,476,411,932	$ 570,837,386	$1,727,684,384	$ —	$ —	$ —
Bonds - Asset-Backed Securities	1,158,172,090	1,220,846,116	—	1,158,172,090	—	—	—
Cash equivalents	81,218,277	81,218,277	81,218,277	—	—	—	—
Common stocks	607,600	607,600	—	607,600	—	—	—
Short-term investments	69,274	69,317	—	69,274	—		—

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

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

- Bonds, short-term investments and cash equivalents - Bonds, short-term investments and cash equivalents are valued using quoted market prices in active markets, when available, and classified as Level 1 of the fair value hierarchy. Investments are classified as Level 2 in the fair value hierarchy if quoted market prices are not available and fair values are estimated using quoted prices of similar securities or recently executed transactions for the securities. Pricing services are used for valuation of all investments.
- Common stocks - Common stocks are comprised solely of FHLB capital stock which must be held in connection with the Company's FHLB membership. The price of FHLB capital stock cannot fluctuate, and all FHLB capital stock must be purchased, repurchased or transferred at its par value. Common stocks are classified as Level 2 in the fair value hierarchy as the carrying amount approximates the fair value.

D. None.

E. None.

21. Other Items

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

NOTES TO FINANCIAL STATEMENTS

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	4	$ 602,979,630
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2025.

22. Events Subsequent

The Company has considered subsequent events through November 6, 2026.

23. Reinsurance

No significant change from year-end 2025.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2025 were $230,570,637. For the period ended September 30, 2026, $32,427,512 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $144,162,895 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $53,980,230 favorable prior-year development during the period of December 31, 2025 to September 30, 2026. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2025.

26. Intercompany Pooling Arrangements

No significant change from year-end 2025.

27. Structured Settlements

No significant change from year-end 2025.

28. Healthcare Receivables

No significant change from year-end 2025.

29. Participating Policies

No significant change from year-end 2025.

30. Premium Deficiency Reserve

No significant change from year-end 2025.

31. High Deductibles

No significant change from year-end 2025.

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

No significant change from year-end 2025.

33. Asbestos/Environmental Reserves

No significant change from year-end 2025.

34. Subscriber Savings Accounts

No significant change from year-end 2025.

35. Multiple Peril Crop Insurance

No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

.....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent ..... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

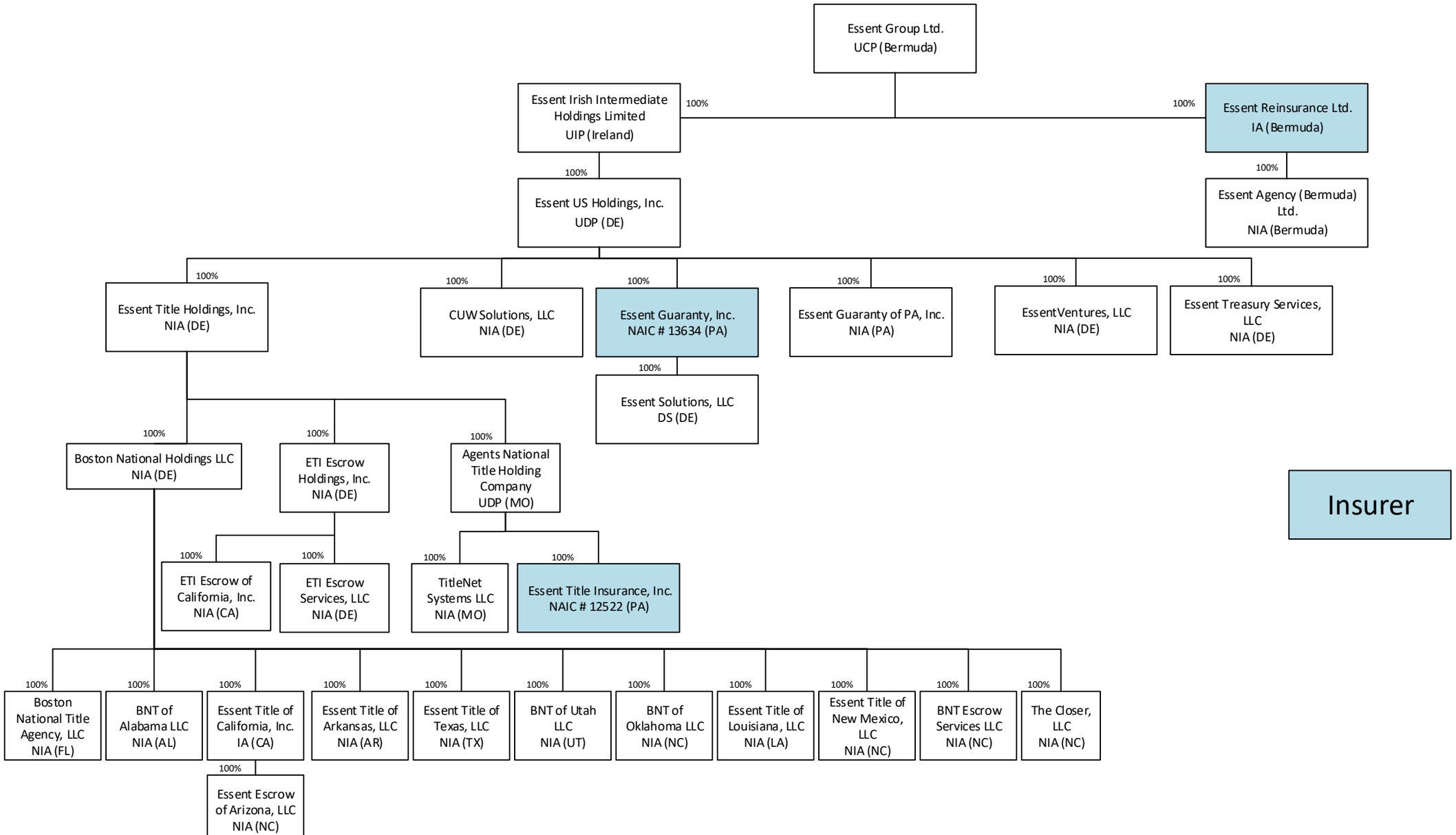
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	6,967,462	7,130,986	686,470	453,449	3,021,637	2,753,577
2. Alaska AK	L	1,078,496	1,183,769	95,167	717	307,633	338,772
3. Arizona AZ	L	30,486,534	28,555,874	5,233,780	2,137,647	18,893,976	14,249,328
4. Arkansas AR	L	5,515,552	6,123,691	312,241	356,642	2,451,374	1,813,625
5. California CA	L	80,350,088	82,044,493	6,557,644	4,714,657	92,750,792	70,616,188
6. Colorado CO	L	25,553,372	26,085,322	2,279,082	2,435,867	14,083,136	8,931,767
7. Connecticut CT	L	5,559,812	5,908,664	206,615	95,223	2,149,173	2,315,229
8. Delaware DE	L	1,709,195	1,753,319	28,625	92,780	474,182	658,934
9. District of Columbia DC	L	1,189,698	1,296,784	214,875	120,967	1,359,943	998,676
10. Florida FL	L	97,829,002	95,999,936	10,118,131	2,676,396	103,829,105	65,151,663
11. Georgia GA	L	31,161,016	30,286,134	2,871,501	1,782,356	24,100,004	17,475,348
12. Hawaii HI	L	1,671,856	1,711,403	14,282		1,408,955	1,097,830
13. Idaho ID	L	8,703,712	7,921,634	824,683	334,839	4,057,802	2,861,197
14. Illinois IL	L	18,862,697	19,749,500	659,953	1,169,334	9,606,658	9,496,486
15. Indiana IN	L	12,867,812	12,559,151	615,510	535,932	6,253,032	5,039,469
16. Iowa IA	L	2,853,011	2,948,595	147,843	133,811	1,204,142	871,833
17. Kansas KS	L	3,469,058	3,419,156	265,404	331,792	797,067	900,227
18. Kentucky KY	L	6,048,088	6,176,283	340,812	184,626	2,638,275	2,144,009
19. Louisiana LA	L	6,359,109	6,756,094	589,221	1,257,303	5,413,944	5,950,976
20. Maine ME	L	1,698,175	1,667,374	43,050		806,234	892,854
21. Maryland MD	L	14,972,262	15,999,599	927,593	219,320	9,509,559	7,997,068
22. Massachusetts MA	L	8,837,571	8,793,974	143,731	232,320	4,382,175	3,880,786
23. Michigan MI	L	20,681,497	20,266,934	1,514,138	1,123,219	10,978,373	7,907,741
24. Minnesota MN	L	15,089,074	15,134,256	860,711	780,819	6,374,579	4,591,709
25. Mississippi MS	L	2,167,789	2,193,645	339,516	166,215	1,125,824	950,307
26. Missouri MO	L	10,078,490	10,436,187	692,045	687,529	2,822,273	2,662,157
27. Montana MT	L	1,428,695	1,405,796	19,859	7,650	600,994	336,947
28. Nebraska NE	L	2,727,604	2,718,331	118,844	9,180	755,569	754,037
29. Nevada NV	L	15,484,679	14,486,839	1,248,676	327,904	8,310,574	6,448,776
30. New Hampshire NH	L	2,366,344	2,306,240	73,493	37,221	294,744	597,489
31. New Jersey NJ	L	15,720,061	16,775,355	706,734	292,089	8,019,333	7,428,979
32. New Mexico NM	L	2,804,659	2,833,254	16,969	1,060	1,048,336	928,327
33. New York NY	L	17,721,133	17,624,934	526,469	513,965	12,431,868	11,889,596
34. North Carolina NC	L	22,738,140	21,938,842	790,328	250,569	10,039,429	6,769,882
35. North Dakota ND	L	868,899	847,432	100,954	28	384,188	454,731
36. Ohio OH	L	20,035,555	20,129,913	913,523	279,031	7,955,687	6,761,746
37. Oklahoma OK	L	5,573,757	5,860,221	289,769	145,066	3,234,968	2,116,958
38. Oregon OR	L	10,014,440	10,298,170	1,440,764	905,899	5,687,505	4,747,303
39. Pennsylvania PA	L	15,549,945	15,850,201	734,552	442,658	6,493,667	6,583,525
40. Rhode Island RI	L	1,016,677	1,058,759	11,315		184,067	235,947
41. South Carolina SC	L	11,134,288	10,894,722	791,122	469,581	5,764,785	4,237,016
42. South Dakota SD	L	706,152	709,014		39,933	186,465	228,122
43. Tennessee TN	L	15,550,705	15,761,128	1,059,258	713,801	7,692,739	4,599,321
44. Texas TX	L	89,799,361	88,750,031	14,925,123	8,879,178	68,809,817	46,137,439
45. Utah UT	L	16,790,947	16,340,145	927,577	241,298	9,758,481	7,331,926
46. Vermont VT	L	509,911	562,044	36,666		199,674	212,239
47. Virginia VA	L	15,024,663	15,874,793	279,768	280,706	5,221,838	4,918,347
48. Washington WA	L	22,560,604	22,864,266	1,615,994	658,158	10,740,844	7,724,326
49. West Virginia WV	L	1,350,908	1,416,422	319,634	46	335,883	308,982
50. Wisconsin WI	L	7,450,300	7,641,647	121,100	68,989	2,460,793	2,223,195
51. Wyoming WY	L	772,441	771,384	103,754		234,459	237,353
52. American Samoa AS	N		0				
53. Guam GU	N		0				
54. Puerto Rico PR	N		0				
55. U.S. Virgin Islands VI	N		0				
56. Northern Mariana Islands MP	N		0				
57. Canada CAN	N		0				
58. Aggregate other alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	737,461,296	737,822,640	63,754,868	36,587,770	507,646,554	376,760,265
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 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	753,513,842	144,823,795	19.2	13.9
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	753,513,842	144,823,795	19.2	13.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	245,190,685	737,461,296	737,822,640
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	245,190,685	737,461,296	737,822,640
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	30,114	2,252	32,366	5,551		5,551	15,445		1,155	16,600	(9,118)	(1,097)	(10,215)
2. 2024	60,047	4,484	64,531	13,758		13,758	31,476		2,353	33,829	(14,813)	(2,131)	(16,944)
3. Subtotals 2024 + Prior	90,161	6,736	96,897	19,309	0	19,309	46,921	0	3,508	50,429	(23,931)	(3,228)	(27,159)
4. 2025	124,445	9,229	133,674	13,119		13,119	87,218		6,516	93,734	(24,108)	(2,713)	(26,821)
5. Subtotals 2025 + Prior	214,606	15,965	230,571	32,428	0	32,428	134,139	0	10,024	144,163	(48,039)	(5,941)	(53,980)
6. 2026	XXX	XXX	XXX	XXX	627	627	XXX	107,359	7,948	115,307	XXX	XXX	XXX
7. Totals	214,606	15,965	230,571	32,428	627	33,055	134,139	107,359	17,972	259,470	(48,039)	(5,941)	(53,980)
8. Prior year-end surplus as regards policyholders	951,100										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (22.4)	2. (37.2)	3. (23.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (5.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,027,920	494,632
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	(210,366)	0
5.	Deduct amounts received on disposals	2,684,604	494,632
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1,132,950	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,132,950	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	231,672,063	165,845,282
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,623,990	49,631,910
	2.2 Additional investment made after acquisition	9,622,204	28,753,157
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	33,480	40,974
5.	Unrealized valuation increase/(decrease)	14,454,632	(6,275,793)
6.	Total gain (loss) on disposals	13,231,780	12,596,331
7.	Deduct amounts received on disposals	16,744,800	16,006,495
8.	Deduct amortization of premium, depreciation and proportional amortization	2,276,073	2,913,303
9.	Total foreign exchange change in book/adjusted carrying value	0	
10.	Deduct current year's other than temporary impairment recognized	2,500,000	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	250,117,276	231,672,063
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	250,117,276	231,672,063

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,554,276,973	3,500,770,908
2.	Cost of bonds and stocks acquired	447,933,630	756,904,519
3.	Accrual of discount	5,324,757	7,871,676
4.	Unrealized valuation increase/(decrease)	(586,493)	(1,244,118)
5.	Total gain (loss) on disposals	(569,276)	(628,838)
6.	Deduct consideration for bonds and stocks disposed of	301,879,622	697,721,036
7.	Deduct amortization of premium	6,437,157	11,717,153
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	40,038
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	81,054
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,698,062,812	3,554,276,973
12.	Deduct total nonadmitted amounts	197,164	197,164
13.	Statement value at end of current period (Line 11 minus Line 12)	3,697,865,648	3,554,079,809

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	1,981,938,566	39,254,800	20,600,130	10,206,444	2,010,630,665	1,981,938,566	2,010,799,680	2,006,757,717
2.	NAIC 2 (a)	451,797,041	22,160,614	7,930,263	(10,444,421)	437,075,784	451,797,041	455,582,971	438,544,368
3.	NAIC 3 (a)	10,320,934	69,168	298,671	7,167	10,206,172	10,320,934	10,098,599	10,240,208
4.	NAIC 4 (a)	765,496	0	784,898	19,403	796,989	765,496	0	821,948
5.	NAIC 5 (a)	0	0	0	0	0	0	0	0
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	2,444,822,037	61,484,582	29,613,963	(211,407)	2,458,709,609	2,444,822,037	2,476,481,249	2,456,364,241
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,114,554,896	90,706,559	69,258,328	(3,520,943)	1,082,553,637	1,114,554,896	1,132,482,183	1,011,946,834
9.	NAIC 2	82,671,986	0	3,488,700	2,331,369	77,754,456	82,671,986	81,514,654	77,187,659
10.	NAIC 3	4,343,507	0	1,865	892,413	4,229,480	4,343,507	5,234,055	4,335,101
11.	NAIC 4	2,158,258	0	702,913	39,264	2,783,285	2,158,258	1,494,608	2,835,946
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	122,298	0	0	(1,683)	665,960	122,298	120,615	820,634
14.	Total ABS	1,203,850,944	90,706,559	73,451,807	(259,581)	1,167,986,818	1,203,850,944	1,220,846,116	1,097,126,175
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	0	0	0	0	0	0	0	0
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	0	0	0	0	0	0	0	0
22.	Total ICO, ABS & Preferred Stock	3,648,672,981	152,191,141	103,065,770	(470,988)	3,626,696,428	3,648,672,981	3,697,327,365	3,553,490,416

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

NAIC 1 $ 30 ; NAIC 2 $ 1,899 ; NAIC 3 $ 69,954 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	69,317	XXX	72,872	1,756	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	95,406	0
2.	Cost of short-term investments acquired	72,964	179,053
3.	Accrual of discount	2,489	0
4.	Unrealized valuation increase/(decrease)	(5,574)	(462)
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	95,969	83,185
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,317	95,406
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	69,317	95,406

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,070,866	104,703,091
2.	Cost of cash equivalents acquired	529,337,212	598,726,300
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	485,189,801	666,358,524
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,218,277	37,070,866
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	81,218,277	37,070,866

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
192 OLYMPIA DR	MOORESVILLE	NC	07/15/2026	FANNIE MAE	441,350		441,350	
0199999. Acquired by purchase					441,350	0	441,350	0
0399999 - Totals					441,350	0	441,350	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
836 EUGENE RD	CLARKDALE	AZ	08/25/2026	INVESTMENT PROPERTY EXCHANGE	420,420						0		420,420	404,570		(15,850)	(15,850)		
16 POSADA DR	PEUBLO	CO	07/10/2026	PHILLIP VIGIL	409,500						0		409,500	396,826		(12,674)	(12,674)		
192 OLYMPIA DR	MOORESVILLE	NC	08/28/2026	OFFERPAD POINT LLC	441,350						0		441,350	322,590		(118,760)	(118,760)		
0199999. Property disposed					1,271,270	0	0	0	0	0	0	0	1,271,270	1,123,986	0	(147,284)	(147,284)	0	0
0399999 - Totals					1,271,270	0	0	0	0	0	0	0	1,271,270	1,123,986	0	(147,284)	(147,284)	0	0

SCHEDULE B - PART 2

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

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

NONE

E02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Amplify FG HoldCo, L.P.	New York	NY	Amplify FG Holdco GP, LLC		02/28/2025			1,080		0	2.060
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC		06/23/2023			343,751		1,156,916	0.210
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			78,971		3,852,769	8.630
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			629,137		1,333,713	8.240
000000-00-0	Gallatin Point Capital Partners III LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/09/2025			(545,021)		41,975,669	25.440
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023			18,693		2,359,402	1.070
000000-00-0	GPC-EGI (Pinewood) LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/15/2025			20,000		0	100.000
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Warburg Pincus Global Growth 15, L.P		03/16/2026			1,243,750		22,000,000	0.210
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	1,790,361	0	72,678,469	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			720,724			0.560
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								0	720,724	0	0	XXX
7899999. Total - unaffiliated								0	2,511,084	0	72,678,469	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								0	2,511,084	0	72,678,469	XXX

E03

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
3137BQ-YW-1	FHMS K-056 X3 - CMBS		US	FHMS K-056 X3 - CMBS	05/16/2019	09/01/2026	(91,568)	91,568	0	0	0	91,568	0	0	0	0	0	0	0
3137FN-X2-1	FHMS K-736 X3 - CMBS		US	FHMS K-736 X3 - CMBS	09/06/2019	09/01/2026	(61,142)	61,142	0	0	0	61,142	0	0	0	0	0	0	0
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							(152,710)	152,710	0	0	0	152,710	0	0	0	0	0	0	0
000000-00-0	Amplify FG HoldCo, L.P.	New York	NY	Amplify FG Holdco GP, LLC	02/28/2025	09/24/2026	0					0		0	54,621		54,621	54,621	
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC	12/20/2019	07/28/2026	0					0		0	75,262		75,262	75,262	
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC	06/23/2023	08/03/2026	0					0		0	5,185		5,185	5,185	
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.	05/18/2023	09/24/2026	0					0		0	6,057		6,057	6,057	
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	09/25/2026	433,684					0		433,684	1,476,516		1,042,832	1,042,832	
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	09/25/2026	0					0		0	4,848,345		4,848,345	4,848,345	
000000-00-0	Gallatin Point Capital Partners III LP	Greenwich	CT	Gallatin Point Capital Partners LP	05/09/2025	07/24/2026	0					0		(245)	(215)		0	0	
000000-00-0	GPC-EGI (Pinewood) LP	Greenwich	CT	Gallatin Point Capital Partners LP	05/15/2025	09/11/2026	0					0		0	81,556		81,555	81,555	
000000-00-0	MP Settle LP	Villanova	PA	Milestone Partners, LLC	10/17/2025	09/10/2026	0					0		0	705,882		705,882	705,882	
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							433,684	0	0	0	0	0	0	433,439	7,253,209	0	6,819,739	6,819,739	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	09/30/2026	187,389					0		187,389			0	0	

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	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	09/29/2026	0					0		0			36,459	36,459	
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	09/01/2026	0					0		0			155,067	155,067	
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							187,389	0	0	0	0	0	0	187,389	0	0	191,526	191,526	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp	07/08/2022	08/19/2026	0					0		0			720,724	720,724	
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							0	0	0	0	0	0	0	0	0	0	720,724	720,724	0
7899999. Total - unaffiliated							468,363	152,710	0	0	0	152,710	0	620,828	7,253,209	0	7,731,989	7,731,989	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							468,363	152,710	0	0	0	152,710	0	620,828	7,253,209	0	7,731,989	7,731,989	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
20775D-X9-8	CONNECTICUT ST HEALTH & EDL FACS AUTH R	07/08/2026	MORGAN STANLEY		225,000	225,000	0	1.F FE
63607W-CF-9	NATIONAL FIN AUTH N H MUN CTFS	09/17/2026	MERRILL LYNCH & CO		647,482	640,000	2,106	1.D FE
74442P-U9-4	PUBLIC FIN AUTH WIS REV	07/08/2026	MORGAN STANLEY		2,420,990	2,410,000	9,123	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,293,471	3,275,000	11,228	XXX
00138C-BH-0	COREBRIDGE GLOBAL FUNDING	09/10/2026	Northern Trust		1,924,980	2,000,000	5,444	1.F FE
00784M-AC-7	AERCAP FUNDING DAC	09/23/2026	Northern Trust		1,861,444	1,875,000	0	2.A FE
036940-AD-6	AON NORTH AMERICA INC	09/15/2026	Northern Trust		1,867,131	1,875,000	0	2.A FE
06279J-AE-9	BANK OF IRELAND GROUP PLC	09/24/2026	MORGAN STANLEY		4,809,450	5,000,000	92,306	1.G FE
14040H-CG-8	CAPITAL ONE FINANCIAL CORP	07/22/2026	GOLDMAN SACHS		1,770,956	2,056,000	23,442	2.B FE
24703D-CB-5	DELL INTERNATIONAL LLC	09/09/2026	Northern Trust		1,266,114	1,270,000	0	2.A FE
29278G-BM-9	ENEL FINANCE INTERNATIONAL NV	07/06/2026	Northern Trust		1,730,838	1,750,000	0	2.A FE
37331N-AT-8	GEORGIA-PACIFIC LLC	08/31/2026	Northern Trust		3,959,160	4,000,000	33,550	1.G FE
377372-AV-9	GLAXOSMITHKLINE CAPITAL INC	09/08/2026	Northern Trust		2,684,125	2,687,000	0	1.F FE
404280-FS-3	HSBC HOLDINGS PLC	09/24/2026	MERRILL LYNCH & CO		3,229,606	3,325,000	19,854	1.G FE
409322-AF-1	HAMPTON ROADS PPV, LLC	09/25/2026	MERRILL LYNCH & CO		4,170,000	4,170,000	0	1.D FE
45865V-AG-5	INTERCONTINENTAL EXCHANGE INC	08/12/2026	Northern Trust		1,245,755	1,250,000	0	1.G FE
638602-BV-3	NATIONWIDE BUILDING SOCIETY	07/06/2026	Northern Trust		1,450,000	1,450,000	0	1.G FE
67103H-AS-6	O'REILLY AUTOMOTIVE, INC.	08/10/2026	Northern Trust		887,757	890,000	0	2.B FE
701094-AW-4	PARKER-HANNIFIN CORP	09/09/2026	Northern Trust		3,948,884	3,950,000	0	1.G FE
74052B-AD-9	PREMIER HEALTH PARTNERS, INC.	09/03/2026	MERRILL LYNCH & CO		2,980,000	2,980,000	0	1.G FE
744560-CZ-7	PUBLIC SERVICE ELECTRIC AND GAS CO	08/06/2026	JP MORGAN		1,499,790	1,500,000	0	1.F FE
74751Q-AA-6	QTS CENTRAL ISSUER, LLC	08/18/2026	GOLDMAN SACHS		514,800	528,000	0	2.C FE
760759-BN-9	REPUBLIC SERVICES INC	08/31/2026	Northern Trust		991,310	1,000,000	8,576	1.G FE
784710-AE-5	SSM HEALTH CARE CORPORATION	08/25/2026	Northern Trust		6,265,000	6,265,000	0	1.E FE
80282K-BT-2	SANTANDER HOLDINGS USA INC	07/22/2026	Northern Trust		1,768,645	1,790,000	12,458	2.A FE
81683R-AR-5	THE SEMINOLE TRIBE OF FLORIDA, INC.	09/15/2026	Various		937,101	935,000	0	2.B FE
828807-ED-5	SIMON PROPERTY GROUP LP	09/09/2026	PNC BANK, N.A./IPA		252,494	253,000	0	1.G FE
845437-BX-9	SOUTHWESTERN ELECTRIC POWER CO	09/14/2026	Northern Trust		1,548,189	1,555,000	0	2.B FE
911312-BZ-8	UNITED PARCEL SERVICE INC	09/24/2026	MORGAN STANLEY		1,932,740	2,000,000	5,958	1.F FE
92212W-AK-6	VAR ENERGI ASA	09/15/2026	Various		2,142,252	2,155,000	0	2.B FE
969457-CY-4	THE WILLIAMS COMPANIES, INC.	09/08/2026	MORGAN STANLEY		388,296	389,000	0	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					58,026,816	58,898,000	201,590	XXX
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	08/24/2026	Unknown		12,631	12,631	0	3.A
25538*-AA-6	Diverzify Intermediate LLC - Twenty Fift	07/15/2026	Unknown		4,288	4,288	0	3.A
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	07/10/2026	Unknown		2,928	2,928	0	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	06/30/2026	Unknown		11,866	11,866	0	3.C
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	03/26/2026	Unknown		11,940	11,940	0	3.C PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	08/24/2026	Unknown		50,481	50,481	0	2.A
25538*-AC-2	Diverzify Intermediate LLC - Revolving L	08/31/2026	Unknown		27,727	27,727	0	2.A
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	07/10/2026	Unknown		509	509	0	3.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	07/08/2026	Unknown		2,200	2,200	0	3.C PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	07/10/2026	Unknown		172	172	0	3.C PL
67098*-AC-6	OIA Acquisition, LLC - Revolving Credit	07/31/2026	Unknown		27,949	27,949	0	3.A PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					152,689	152,689	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					61,472,976	62,325,689	212,818	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					61,472,976	62,325,689	212,818	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					61,472,976	62,325,689	212,818	XXX
38378J-NA-6	GNR 2013-037 DY - CMO/RMBS	09/08/2026	Brownstone Investment Group		51,188	65,000	54	1.A
38382N-XD-4	GNR 2021-023 MD - CMO/RMBS	09/08/2026	Brownstone Investment Group		33,511	43,240	12	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					84,698	108,240	66	XXX
3132DW-MS-9	FH SD8469 - RMBS	08/14/2026	Northern Trust		4,997,147	5,001,641	12,226	1.A
3132DW-NK-5	FH SD8494 - RMBS	07/22/2026	WELLS FARGO BANK N.A		6,989,656	7,007,723	23,554	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
3140WT-QH-6	FN FA6755 - RMBS	09/02/2026	Northern Trust		3,968,958	3,992,037	1,220	1.A
31418F-QF-7	FN MA5853 - RMBS	07/16/2026	WELLS FARGO BANK N.A		2,987,541	2,984,743	7,296	1.A
3142J6-A5-2	FH RQ0027 - RMBS	07/16/2026	JP MORGAN		4,991,795	4,984,396	12,184	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					23,935,097	23,970,540	56,480	XXX
055292-AU-0	BBCMS 2026-5C41 A3 - CMBS	09/24/2026	Barclays Bank		1,182,863	1,195,000	4,332	1.A FE
05619T-AA-6	BX 25ARIA A - CMBS	07/23/2026	Northern Trust		991,523	1,000,000	3,321	1.A FE
06604C-AF-7	BANK5 2025-5YR18 AS - CMBS	09/29/2026	SALOMON BROTHERS INC		96,819	99,000	436	1.E FE
06650E-AG-4	BANK5 265Y24 A3 - CMBS	08/18/2026	Morgan Stanley		968,192	940,000	4,568	1.A FE
12434J-AA-7	BX 26ORBT A - CMBS	07/07/2026	JP MORGAN		676,688	675,000	0	1.A FE
23306H-AA-3	DBC 25DBC A - CMBS	09/18/2026	Northern Trust		500,938	500,000	431	1.A FE
302720-AA-5	FS 26PALM A - CMBS	07/07/2026	Various		2,003,750	2,000,000	0	1.A FE
45006H-AA-9	IRV 2025-200P A - CMBS	09/18/2026	Northern Trust		485,664	500,000	1,520	1.A FE
55342X-AA-6	MPT 26WTRP A - CMBS	08/07/2026	MORGAN STANLEY		2,035,000	2,035,000	5,838	1.A FE
55342X-AC-2	MPT 26WTRP B - CMBS	08/07/2026	Morgan Stanley		650,000	650,000	1,968	1.D FE
55342X-AE-8	MPT 26WTRP C - CMBS	08/07/2026	Morgan Stanley		525,000	525,000	1,645	1.G FE
563126-AA-9	MNW 2026-2MW A - CMBS	06/23/2026	Northern Trust		0	0	(113)	1.A FE
62957F-AA-7	NY 2025-299P A - CMBS	09/18/2026	BMO Capital Markets		996,055	1,000,000	3,251	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					11,112,492	11,119,000	27,197	XXX
07403C-AU-5	BRMTN 1RR BRR - CDO	08/07/2026	Various		3,750,000	3,750,000	0	1.C FE
08186U-BE-1	BSP 22R3 BR3 - CDO	07/17/2026	Various		2,435,000	2,435,000	0	1.C FE
26254M-AA-7	DS2 1 A1 - CDO	09/24/2026	RBC		2,585,000	2,585,000	0	1.A FE
284913-AA-8	ELD 251 A1 - CDO	07/31/2026	GOLDMAN SACHS		3,265,705	3,260,000	6,414	1.A FE
31616L-AA-2	FIDEG 1 A1 - CDO	07/02/2026	BNP Paribas		2,565,000	2,565,000	0	1.A FE
69122X-AA-3	OR 26 A1 - CDO	08/05/2026	SG AMERICAS SECURITIES, LLC		3,550,000	3,550,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					18,150,705	18,145,000	6,414	XXX
03237G-AC-7	AXIS 261 B - ABS	07/24/2026	Various		550,728	552,000	246	1.C FE
03237G-AD-5	AXIS 261 C - ABS	07/24/2026	NESBITT BURNS SECS INC		324,289	325,000	243	1.F FE
14041N-GK-1	COMET 2026-2 A - ABS	08/04/2026	Various		8,000,818	8,000,000	12,001	1.A FE
14321H-AF-2	CARMX 2026-3 B - ABS	07/14/2026	SCOTIA MCLEOD INC		184,979	185,000	0	1.C FE
14321H-AG-0	CARMX 2026-3 C - ABS	07/14/2026	SCOTIA MCLEOD INC		119,998	120,000	0	1.E FE
17305E-DT-9	CCCIT 2007-A3 A3 - ABS	08/06/2026	CHASE SECURITIES INC		1,074,961	1,000,000	8,883	1.A FE
345281-AB-5	FORDR 26REV2 B - ABS	08/04/2026	CHASE SECURITIES INC		239,977	240,000	0	1.C FE
34536E-AF-8	FORDO 26C B - ABS	09/22/2026	BNP PARIBAS SECURITIES BOND		589,936	590,000	0	1.B FE
36265U-AA-5	GMREV 221 A - ABS	09/23/2026	Northern Trust		4,577,497	4,525,000	9,657	1.A FE
36271N-AC-9	GMREV 2025-1 C - ABS	08/25/2026	FIRST UNION CAPITAL		1,394,750	1,400,000	2,917	1.F FE
36274N-AA-0	HNOR 26A A - ABS	07/22/2026	FIRST UNION CAPITAL		334,953	335,000	0	1.C FE
98165L-AD-0	WOART 26C A3 - ABS	08/18/2026	Northern Trust		4,998,831	5,000,000	0	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					22,391,716	22,272,000	33,947	XXX
362962-AG-7	GMALT 2025-2 C - ABS	08/11/2026	MITSUBISHI UFJ SECURITIES		1,711,594	1,705,000	5,251	1.F FE
44935L-AB-7	HALST 26C A2A - ABS	07/21/2026	RBC Capital Markets LLC		3,199,761	3,200,000	0	1.A FE
62947A-AH-6	NPRL 261 A1 - ABS	09/11/2026	FIRST UNION CAPITAL		204,969	205,000	0	1.C FE
65481Q-AG-8	NALT 2026-B C - ABS	07/21/2026	SALOMON BROTHERS INC		624,839	625,000	0	1.C FE
69292G-AB-2	PKAIR 262 B - ABS	07/16/2026	MIZUHO SECURITIES USA INC.		249,997	250,000	0	1.C FE
85855E-AD-8	SFUEL 2025-C A4 - ABS	09/18/2026	SG AMERICAS SECURITIES, LLC		3,171,835	3,230,000	371	1.A FE
89240Y-AE-8	TLOT 26B A4 - ABS	09/18/2026	BNP Paribas		2,173,556	2,175,000	0	1.A FE
96329J-AF-7	WHEELS 261 C - ABS	09/23/2026	CHASE SECURITIES INC		421,736	430,000	353	1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					11,758,286	11,820,000	5,975	XXX
037975-AB-5	AEP 26A A2 - ABS	08/12/2026	FIRST HORIZON CORP		1,498,635	1,500,000	17,008	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,498,635	1,500,000	17,008	XXX
74690F-BU-9	QTSII 268 A2I - ABS	09/30/2026	JP MORGAN		1,774,930	1,775,000	0	1.A FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,774,930	1,775,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					90,706,559	90,709,779	147,088	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999997. Total - asset-backed securities - Part 3					90,706,559	90,709,779	147,088	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					90,706,559	90,709,779	147,088	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					152,179,535	153,035,468	359,906	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					152,179,535	XXX	359,906	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..91362*-AA-9	Mortgage Guaranty Tax and Loss Bond	09/14/2026	U.S. DEPARTMENT OF TREASURY		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0		09/14/2026	1.
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	0	XXX	XXX
..91087B-AC-4	UNITED MEXICAN STATES (MEXICO) (GOVERNME	07/29/2026	Call @ 100.00		4,680,000	4,680,000	4,731,480	4,688,335	0	(3,803)	0	(3,803)	0	4,684,532	0	(4,532)	(4,532)	162,390	03/28/2027	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					4,680,000	4,680,000	4,731,480	4,688,335	0	(3,803)	0	(3,803)	0	4,684,532	0	(4,532)	(4,532)	162,390	XXX	XXX
..798186-N9-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA	08/01/2026	Maturity @ 100.00		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	3,511	08/01/2026	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	3,511	XXX	XXX
..452281-JD-1	ILSSTD 2010-1 A3 - ABS	07/27/2026	Paydown		24,870	35,688	35,670	36,303	0	(614)	0	(614)	0	35,688	0	(10,818)	(10,818)	1,385	07/25/2045	1.B FE
..542690-8C-9	LONG ISLAND PWR AUTH N Y ELEC SYS REV	09/02/2026	Call @ 100.00		1,350,000	1,350,000	1,625,927	1,370,863	0	(20,863)	0	(20,863)	0	1,350,000	0	0	0	67,500	09/01/2029	1.F FE
..544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV	08/27/2026	Call @ 104.81		2,111,881	2,015,000	2,220,671	2,207,722	0	(6,498)	0	(6,498)	0	2,201,224	0	(89,343)	(89,343)	103,891	05/15/2039	1.D FE
..544445-BR-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV	09/03/2026	Call @ 100.00		200,000	200,000	232,662	201,473	0	(1,473)	0	(1,473)	0	200,000	0	0	0	8,000	05/15/2027	1.D FE
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	09/01/2026	Call @ 100.00		535,000	535,000	535,000	535,000	0	0	0	0	0	535,000	0	0	0	22,727	09/01/2035	1.E FE
..68608K-NF-1	OREGON ST	08/03/2026	Call @ 100.00		175,000	175,000	194,665	191,981	0	(587)	0	(587)	0	191,394	0	(16,394)	(16,394)	10,329	08/01/2038	1.B FE
..735389-WF-1	PORT SEATTLE WASH REV	08/20/2026	Call @ 100.00		2,000,000	2,000,000	2,234,780	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,611	04/01/2027	1.D FE
..796242-ST-3	SAN ANTONIO TEX ARPT SYS REV	08/27/2026	Call @ 100.00		1,120,000	1,120,000	1,248,834	1,120,000	0	0	0	0	0	1,120,000	0	0	0	64,711	07/01/2028	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					7,516,751	7,430,688	8,328,208	7,663,342	0	(30,035)	0	(30,035)	0	7,633,306	0	(116,555)	(116,555)	367,154	XXX	XXX
..00206R-HV-7	AT&T INC	07/15/2026	Maturity @ 100.00		420,000	420,000	400,993	418,385	0	1,615	0	1,615	0	420,000	0	0	0	12,390	07/15/2026	2.B FE
..225401-BB-3	UBS GROUP AG	09/14/2026	Not Available		2,082,501	1,755,000	2,153,771	2,079,518	0	(27,694)	0	(27,694)	0	2,051,824	0	30,677	30,677	131,419	11/15/2033	1.F FE
..337738-AT-5	FISERV INC	07/01/2026	Maturity @ 100.00		1,675,000	1,675,000	1,674,883	1,674,991	0	9	0	9	0	1,675,000	0	0	0	53,600	07/01/2026	2.B FE
..361448-AY-9	GATX CORP	09/15/2026	Maturity @ 100.00		675,000	675,000	624,274	669,978	0	5,022	0	5,022	0	675,000	0	0	0	21,938	09/15/2026	2.A FE
..67066G-AE-4	NVIDIA CORP	09/16/2026	Maturity @ 100.00		1,300,000	1,300,000	1,297,348	1,299,784	0	216	0	216	0	1,300,000	0	0	0	41,600	09/16/2026	1.C FE
..822582-BX-9	SHELL INTERNATIONAL FINANCE BV	09/12/2026	Maturity @ 100.00		1,675,000	1,675,000	1,657,999	1,673,675	0	1,325	0	1,325	0	1,675,000	0	0	0	41,875	09/12/2026	1.D FE
..830867-AB-3	SKYMILES IP LTD	07/20/2026	Paydown		204,167	204,167	225,094	213,268	0	(9,101)	0	(9,101)	0	204,167	0	0	0	7,273	10/20/2028	2.A FE
..N57445-AA-1	MINEJESA CAPITAL BV	08/10/2026	Paydown		181,116	181,116	193,794	184,106	0	(2,990)	0	(2,990)	0	181,116	0	0	0	8,377	08/10/2030	2.C FE
..Y51478-AA-6	LLPL CAPITAL PTE LTD	08/04/2026	Paydown		72,996	72,996	85,972	82,460	0	(9,464)	0	(9,464)	0	72,996	0	0	0	5,018	02/04/2039	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					8,285,779	7,958,279	8,314,127	8,296,165	0	(41,063)	0	(41,063)	0	8,255,102	0	30,677	30,677	323,490	XXX	XXX
..126650-BC-3	CVSPAS 5 CTF - CMBS	09/10/2026	Paydown		6,467	6,467	7,155	6,545	0	(78)	0	(78)	0	6,467	0	0	0	254	01/10/2028	2.B
..126650-BP-4	CVSPAS 06 CRT - CMBS	09/10/2026	Paydown		6,910	6,910	7,791	7,189	0	(279)	0	(279)	0	6,910	0	0	0	278	12/10/2028	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					13,377	13,377	14,946	13,734	0	(357)	0	(357)	0	13,377	0	0	0	532	XXX	XXX
..05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)	09/30/2026	Redemption @ 100.00		4,076	4,076	4,076	4,076	0	0	0	0	0	4,076	0	0	0	261	10/26/2026	2.C
..05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan	09/30/2026	Redemption @ 100.00		858	858	858	847	0	11	0	11	0	858	0	0	0	61	11/17/2027	3.B PL
..05622*-AC-1	BCM One, Inc. - Initial Term Loan	09/30/2026	Redemption @ 100.00		2,950	2,950	2,950	2,913	0	37	0	37	0	2,950	0	0	0	182	11/17/2027	3.B PL
..09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	09/30/2026	Redemption @ 100.00		98,013	98,013	97,054	91,650	0	1,273	30	1,303	0	98,013	0	0	0	7,380	05/30/2030	3.C PL
..09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	09/21/2026	Redemption @ 100.00		105,076	105,076	104,819	8,578	0	120	265	385	0	105,076	0	0	0	19,810	05/30/2030	3.C
..23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	09/30/2026	Redemption @ 100.00		4,771	4,771	4,771	4,351	0	421	0	421	0	4,771	0	0	0	355	05/04/2029	3.C PL
..23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	08/07/2026	Redemption @ 100.00		41,788	41,788	41,793	0	0	(1)	0	(1)	0	41,788	0	0	0	1,926	05/04/2029	3.C PL
..23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	09/30/2026	Redemption @ 100.00		509	509	509	434	0	75	0	75	0	509	0	0	0	35	05/04/2029	3.C PL
..45619@-AA-4	Reliance Label Solutions, LLC - Revolvin	07/29/2026	Redemption @ 100.00		15,181	15,181	15,181	13,412	0	1,769	0	1,769	0	15,181	0	0	0	678	06/30/2027	3.A PL
..62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	08/06/2026	Redemption @ 100.00		733	733	733	590	0	143	0	143	0	733	0	0	0	42	10/31/2028	3.C PL
..67098*-AA-0	OIA Acquisition, LLC - Effective Date Te	09/30/2026	Redemption @ 100.00		2,812	2,812	2,812	2,437	0	375	0	375	0	2,812	0	0	0	223	10/19/2028	3.A PL
..67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	09/30/2026	Redemption @ 100.00		347	347	347	301	0	45	0	45	0	347	0	0	0	28	10/19/2028	3.A PL
..69431@-AB-8	PF, LLC - Term A Loan	09/30/2026	Redemption @ 100.00		3,748	3,748	3,748	3,373	0	376	0	376	0	3,748	0	0	0	188	12/15/2026	3.B PL
..87546@-AA-4	Tangent Technologies Acquisition, LLC -	07/31/2026	Call @ 100.00		631,986	631,986	625,666	597,227	34,759	0	0	34,759	0	631,986	0	0	0	38,696	11/30/2027	4.B
..87546@-AB-2	Tangent Technologies Acquisition, LLC -	07/31/2026	Call @ 100.00		153,138	153,138	152,783	111,141	6,469	140	0	6,609	0	152,913	0	225	225	8,262	05/31/2027	4.B
..91860*-AC-8	VPET USA, LLC - Revolving Loan	07/20/2026	Redemption @ 100.00		18,035	18,035	18,035	16,803	1,232	0	0	1,232	0	18,035	0	0	0	2,356	12/31/2026	3.C PL
..91860*-AD-6	VPET USA, LLC - Third Amendment Term Loa	09/30/2026	Redemption @ 100.00		3,850	3,850	3,850	3,529	321	0	0	321	0	3,850	0	0	0	441	12/31/2027	3.C PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					1,087,871	1,087,871	1,079,985	861,663	47,424	434	0	47,858	0	1,087,645	0	225	225	80,923	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					29,523,778	29,110,215	30,408,746	29,463,239	47,424	(74,824)	0	(27,401)	0	29,613,963	0	(90,184)	(90,184)	938,000	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					29,523,778	29,110,215	30,408,746	29,463,239	47,424	(74,824)	0	(27,401)	0	29,613,963	0	(90,184)	(90,184)	938,000	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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0509999999. Total - issuer credit obligations					29,523,778	29,110,215	30,408,746	29,463,239	47,424	(74,824)	0	(27,401)	0	29,613,963	0	(90,184)	(90,184)	938,000	XXX	XXX
36179N-Q5-0	G2 MA1376 - RMBS	09/01/2026	Paydown		33,066	33,066	35,680	36,333	0	(3,266)	0	(3,266)	0	33,066	0	0	0	884	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS	09/01/2026	Paydown		268	268	285	291	0	(23)	0	(23)	0	268	0	0	0	7	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS	09/01/2026	Paydown		43,938	43,938	47,182	48,446	0	(4,508)	0	(4,508)	0	43,938	0	0	0	1,169	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS	09/01/2026	Paydown		38,427	38,427	40,820	42,298	0	(3,871)	0	(3,871)	0	38,427	0	0	0	1,017	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS	09/01/2026	Paydown		23,218	23,218	24,452	25,522	0	(2,304)	0	(2,304)	0	23,218	0	0	0	685	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS	09/01/2026	Paydown		17,082	17,083	18,125	19,168	0	(2,086)	0	(2,086)	0	17,083	0	0	0	518	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS	09/01/2026	Paydown		32,466	32,466	34,247	37,362	0	(4,896)	0	(4,896)	0	32,466	0	0	0	1,161	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS	09/01/2026	Paydown		68,744	68,744	71,370	76,510	0	(7,766)	0	(7,766)	0	68,744	0	0	0	1,825	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS	09/01/2026	Paydown		13,449	13,449	14,148	14,244	0	(795)	0	(795)	0	13,449	0	0	0	223	12/20/2050	1.A
3622AC-UW-8	G2 786997 - RMBS	09/01/2026	Paydown		405,868	405,868	418,932	417,249	0	(11,380)	0	(11,380)	0	405,868	0	0	0	16,435	10/20/2053	1.A
3622AC-YL-8	G2 787115 - RMBS	09/01/2026	Paydown		862,368	862,368	885,544	880,545	0	(18,177)	0	(18,177)	0	862,368	0	0	0	33,980	11/20/2053	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS	09/16/2026	Paydown		1,513	1,513	1,515	1,729	0	(217)	0	(217)	0	1,513	0	0	0	43	07/16/2041	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					1,540,408	1,540,408	1,592,300	1,599,697	0	(59,289)	0	(59,289)	0	1,540,408	0	0	0	57,947	XXX	XXX
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS	09/25/2026	Paydown		15,194	15,194	15,194	15,194	0	0	0	0	0	15,194	0	0	0	616	01/25/2043	1.E FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS	09/25/2026	Paydown		83,387	83,387	83,387	83,387	0	0	0	0	0	83,387	0	0	0	3,434	12/26/2042	1.C FE
3128HX-RT-4	FHS 267 A5 - CMO/RMBS	09/01/2026	Paydown		11,849	11,849	12,071	12,192	0	(343)	0	(343)	0	11,849	0	0	0	239	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS	09/01/2026	Paydown		7,920	7,920	8,384	8,305	0	(384)	0	(384)	0	7,920	0	0	0	212	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS	09/01/2026	Paydown		14,350	14,350	14,833	15,589	0	(1,239)	0	(1,239)	0	14,350	0	0	0	382	12/01/2048	1.A
3128QL-RN-3	FH 1H2593 - RMBS	09/01/2026	Paydown		1,797	1,797	1,866	2,024	0	(227)	0	(227)	0	1,797	0	0	0	72	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS	09/01/2026	Paydown		33,039	33,039	35,073	34,888	0	(1,849)	0	(1,849)	0	33,039	0	0	0	725	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS	09/01/2026	Paydown		31,590	31,590	33,826	35,286	0	(3,696)	0	(3,696)	0	31,590	0	0	0	864	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS	09/01/2026	Paydown		9,503	9,503	10,213	10,686	0	(1,183)	0	(1,183)	0	9,503	0	0	0	286	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS	09/01/2026	Paydown		78,810	78,810	84,080	85,748	0	(6,938)	0	(6,938)	0	78,810	0	0	0	1,859	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS	09/01/2026	Paydown		72,553	72,553	78,822	79,820	0	(7,267)	0	(7,267)	0	72,553	0	0	0	1,685	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS	09/01/2026	Paydown		185,401	185,401	197,698	204,380	0	(18,979)	0	(18,979)	0	185,401	0	0	0	4,839	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS	09/01/2026	Paydown		23,989	23,989	25,166	25,095	0	(1,106)	0	(1,106)	0	23,989	0	0	0	399	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS	09/01/2026	Paydown		37,097	37,097	40,198	43,779	0	(6,683)	0	(6,683)	0	37,097	0	0	0	1,225	03/01/2050	1.A
3132DS-2L-5	FH SD5279 - RMBS	09/01/2026	Paydown		242,905	242,905	214,711	215,017	0	27,888	0	27,888	0	242,905	0	0	0	4,739	08/01/2052	1.A
3132DT-ME-7	FH SD5757 - RMBS	09/01/2026	Paydown		336,030	336,030	308,093	308,872	0	27,158	0	27,158	0	336,030	0	0	0	7,963	06/01/2052	1.A
3132DV-3L-7	FH SD8003 - RMBS	09/01/2026	Paydown		21,360	21,360	22,115	23,002	0	(1,643)	0	(1,643)	0	21,360	0	0	0	567	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS	09/01/2026	Paydown		28,740	28,740	30,336	31,043	0	(2,303)	0	(2,303)	0	28,740	0	0	0	564	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS	09/01/2026	Paydown		45,792	45,792	49,069	49,526	0	(3,734)	0	(3,734)	0	45,792	0	0	0	917	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS	09/01/2026	Paydown		49,957	49,957	52,596	52,873	0	(2,916)	0	(2,916)	0	49,957	0	0	0	973	04/01/2051	1.A
3132DW-D6-7	FH SD8225 - RMBS	09/01/2026	Paydown		180,870	180,870	159,498	160,227	0	20,642	0	20,642	0	180,870	0	0	0	3,553	07/01/2052	1.A
3132DW-HY-2	FH SD8347 - RMBS	09/01/2026	Paydown		232,573	232,573	225,205	225,525	0	7,047	0	7,047	0	232,573	0	0	0	7,110	08/01/2053	1.A
3132DW-MS-9	FH SD8469 - RMBS	09/01/2026	Paydown		42,842	42,842	42,804	0	0	38	0	38	0	42,842	0	0	0	196	10/01/2054	1.A
3132DW-NK-5	FH SD8494 - RMBS	09/01/2026	Paydown		126,677	126,677	126,351	0	0	327	0	327	0	126,677	0	0	0	870	01/01/2055	1.A
3132E0-FH-0	FH SD3768 - RMBS	09/01/2026	Paydown		182,454	182,454	164,950	165,175	0	17,279	0	17,279	0	182,454	0	0	0	4,153	06/01/2052	1.A
3132GJ-6R-5	FH Q03880 - RMBS	09/01/2026	Paydown		3,793	3,793	3,934	3,896	0	(103)	0	(103)	0	3,793	0	0	0	101	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS	09/01/2026	Paydown		2,385	2,385	2,474	2,460	0	(75)	0	(75)	0	2,385	0	0	0	64	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS	09/01/2026	Paydown		1,291	1,291	1,339	1,332	0	(41)	0	(41)	0	1,291	0	0	0	34	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS	09/01/2026	Paydown		7,946	7,946	8,400	8,419	0	(473)	0	(473)	0	7,946	0	0	0	188	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS	09/01/2026	Paydown		22,414	22,414	23,305	23,010	0	(596)	0	(596)	0	22,414	0	0	0	447	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS	09/01/2026	Paydown		4,112	4,112	4,137	4,136	0	(24)	0	(24)	0	4,112	0	0	0	82	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS	09/01/2026	Paydown		34,017	34,017	36,290	36,112	0	(2,095)	0	(2,095)	0	34,017	0	0	0	785	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS	09/01/2026	Paydown		5,141	5,141	5,342	5,341	0	(200)	0	(200)	0	5,141	0	0	0	119	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS	09/01/2026	Paydown		42,034	42,034	42,316	42,434	0	(401)	0	(401)	0	42,034	0	0	0	1,106	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	09/01/2026	Paydown		31,110	31,110	32,908	33,772	0	(2,662)	0	(2,662)	0	31,110	0	0	0	943	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS	09/01/2026	Paydown		3,111	3,111	3,256	3,274	0	(163)	0	(163)	0	3,111	0	0	0	93	11/01/2047	1.A
3132XY-VC-8	FH G56010 - RMBS	09/01/2026	Paydown		927	927	966	990	0	(63)	0	(63)	0	927	0	0	0	28	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS	09/01/2026	Paydown		2,926	2,926	3,061	3,068	0	(141)	0	(141)	0	2,926	0	0	0	88	08/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
31335C-E5-9	FH G61956 - RMBS	09/01/2026	Paydown		70,072	70,072	74,895	78,259	0	(8,187)	0	(8,187)	0	70,072	0	0	0	2,093	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS	09/01/2026	Paydown		31,735	31,735	33,004	33,645	0	(1,910)	0	(1,910)	0	31,735	0	0	0	521	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS	09/01/2026	Paydown		32,012	32,012	32,510	32,678	0	(665)	0	(665)	0	32,012	0	0	0	620	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS	09/01/2026	Paydown		47,082	47,082	49,318	49,270	0	(2,189)	0	(2,189)	0	47,082	0	0	0	744	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS	09/01/2026	Paydown		44,779	44,779	46,542	46,491	0	(1,713)	0	(1,713)	0	44,779	0	0	0	608	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS	09/01/2026	Paydown		137,423	137,423	144,766	144,672	0	(7,249)	0	(7,249)	0	137,423	0	0	0	2,271	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS	09/01/2026	Paydown		47,087	47,087	48,782	48,690	0	(1,604)	0	(1,604)	0	47,087	0	0	0	649	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS	09/01/2026	Paydown		825,863	825,863	853,392	850,392	0	(24,529)	0	(24,529)	0	825,863	0	0	0	29,959	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS	09/01/2026	Paydown		19,465	19,465	20,119	19,776	0	(311)	0	(311)	0	19,465	0	0	0	487	10/25/2044	1.A
3136AR-R6-7	FNR 2016-25 VB - CMO/RMBS	09/01/2026	Paydown		820,062	820,062	830,313	819,369	0	693	0	693	0	820,062	0	0	0	15,259	05/25/2036	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS	09/01/2026	Paydown		104,814	104,814	109,178	107,770	0	(2,956)	0	(2,956)	0	104,814	0	0	0	2,089	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS	09/01/2026	Paydown		44,607	44,607	45,304	45,425	0	(818)	0	(818)	0	44,607	0	0	0	905	07/25/2059	1.A
3137BN-PY-4	FHR 4566 VC - CMO/RMBS	09/01/2026	Paydown		723,856	723,856	734,035	724,235	0	(380)	0	(380)	0	723,856	0	0	0	14,483	07/15/2036	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS	09/01/2026	Paydown		17,326	17,326	17,052	17,089	0	236	0	236	0	17,326	0	0	0	346	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	09/01/2026	Paydown		113,468	113,468	119,053	119,040	0	(5,572)	0	(5,572)	0	113,468	0	0	0	3,080	05/15/2050	1.A
3137HD-SW-1	FHR 5429 LY - CMO/RMBS	09/01/2026	Paydown		139,955	139,955	141,305	140,984	0	(1,030)	0	(1,030)	0	139,955	0	0	0	5,533	07/25/2054	1.A
3138E0-6H-7	FN AJ8071 - RMBS	09/01/2026	Paydown		6,632	6,632	6,968	6,901	0	(269)	0	(269)	0	6,632	0	0	0	177	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS	09/01/2026	Paydown		7,176	7,176	7,688	7,637	0	(461)	0	(461)	0	7,176	0	0	0	165	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS	09/01/2026	Paydown		4,351	4,351	4,661	4,620	0	(269)	0	(269)	0	4,351	0	0	0	101	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS	09/01/2026	Paydown		3,928	3,928	4,208	4,159	0	(230)	0	(230)	0	3,928	0	0	0	90	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS	09/01/2026	Paydown		16,860	16,860	16,918	16,902	0	(42)	0	(42)	0	16,860	0	0	0	345	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS	09/01/2026	Paydown		74	74	79	79	0	(6)	0	(6)	0	74	0	0	0	2	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS	09/01/2026	Paydown		91	91	97	96	0	(6)	0	(6)	0	91	0	0	0	2	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS	09/01/2026	Paydown		1,527	1,527	1,636	1,625	0	(97)	0	(97)	0	1,527	0	0	0	36	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS	09/01/2026	Paydown		633	633	678	670	0	(38)	0	(38)	0	633	0	0	0	14	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS	09/01/2026	Paydown		116	116	124	122	0	(6)	0	(6)	0	116	0	0	0	3	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS	09/01/2026	Paydown		1,170	1,170	1,254	1,253	0	(83)	0	(83)	0	1,170	0	0	0	27	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS	09/01/2026	Paydown		166	166	178	176	0	(10)	0	(10)	0	166	0	0	0	4	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS	09/01/2026	Paydown		1,303	1,303	1,396	1,394	0	(91)	0	(91)	0	1,303	0	0	0	30	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS	09/01/2026	Paydown		185	185	198	194	0	(9)	0	(9)	0	185	0	0	0	4	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS	09/01/2026	Paydown		12,503	12,503	12,541	12,579	0	(76)	0	(76)	0	12,503	0	0	0	324	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS	09/01/2026	Paydown		300,777	300,777	312,409	313,173	0	(12,396)	0	(12,396)	0	300,777	0	0	0	6,875	01/01/2058	1.A
3140FX-TT-9	FN BF0561 - RMBS	09/01/2026	Paydown		43,179	43,178	35,717	35,578	0	7,601	0	7,601	0	43,178	0	0	0	898	09/01/2061	1.A
3140J5-G7-8	FN BM1121 - RMBS	09/01/2026	Paydown		3,978	3,978	4,133	4,129	0	(151)	0	(151)	0	3,978	0	0	0	89	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS	09/01/2026	Paydown		4,776	4,776	4,965	4,960	0	(184)	0	(184)	0	4,776	0	0	0	113	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS	09/01/2026	Paydown		110,624	110,624	116,017	116,701	0	(6,077)	0	(6,077)	0	110,624	0	0	0	3,306	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS	09/01/2026	Paydown		53,302	53,302	55,126	56,091	0	(2,789)	0	(2,789)	0	53,302	0	0	0	1,173	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS	09/01/2026	Paydown		32,206	32,206	32,742	32,775	0	(569)	0	(569)	0	32,206	0	0	0	877	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS	09/01/2026	Paydown		10,283	10,283	11,282	11,290	0	(1,007)	0	(1,007)	0	10,283	0	0	0	247	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS	09/01/2026	Paydown		148,189	148,189	149,359	149,211	0	(1,022)	0	(1,022)	0	148,189	0	0	0	2,013	10/01/2051	1.A
3140QP-FM-4	FN CB3771 - RMBS	09/01/2026	Paydown		63,447	63,447	58,838	58,999	0	4,448	0	4,448	0	63,447	0	0	0	1,481	06/01/2052	1.A
3140W0-C9-4	FN FA0095 - RMBS	09/01/2026	Paydown		122,873	122,873	124,850	124,598	0	(1,725)	0	(1,725)	0	122,873	0	0	0	4,978	12/01/2054	1.A
3140W0-P7-4	FN FA0445 - RMBS	09/01/2026	Paydown		27,155	27,155	27,191	27,188	0	(33)	0	(33)	0	27,155	0	0	0	987	01/01/2055	1.A
3140W1-P5-6	FN FA1343 - RMBS	09/01/2026	Paydown		263,138	263,138	260,568	260,578	0	2,560	0	2,560	0	263,138	0	0	0	9,865	04/01/2054	1.A
3140X5-NG-4	FN FM2190 - RMBS	09/01/2026	Paydown		28,800	28,800	29,790	31,925	0	(3,125)	0	(3,125)	0	28,800	0	0	0	663	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS	09/01/2026	Paydown		17,145	17,145	18,109	17,879	0	(734)	0	(734)	0	17,145	0	0	0	284	08/01/2035	1.A
3140X9-QU-2	FN FM5866 - RMBS	09/01/2026	Paydown		101,413	101,413	108,226	110,648	0	(9,235)	0	(9,235)	0	101,413	0	0	0	2,327	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS	09/01/2026	Paydown		104,159	104,159	111,044	112,738	0	(8,579)	0	(8,579)	0	104,159	0	0	0	2,378	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS	09/01/2026	Paydown		41,872	41,872	43,193	43,042	0	(1,170)	0	(1,170)	0	41,872	0	0	0	652	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS	09/01/2026	Paydown		161,827	161,827	146,049	146,954	0	14,873	0	14,873	0	161,827	0	0	0	3,249	01/01/2052	1.A
3140XH-GM-3	FN FS2003 - RMBS	09/01/2026	Paydown		211,639	211,639	197,651	198,387	0	13,253	0	13,253	0	211,639	0	0	0	5,883	05/01/2052	1.A
3140XH-K4-8	FN FS2114 - RMBS	09/01/2026	Paydown		341,307	341,307	331,929	331,923	0	9,383	0	9,383	0	341,307	0	0	0	10,499	06/01/2052	1.A
3140XJ-MB-6	FN FS3053 - RMBS	09/01/2026	Paydown		24,776	24,776	25,252	25,174	0	(398)	0	(398)	0	24,776	0	0	0	880	10/01/2052	1.A
3140XL-SC-3	FN FS5014 - RMBS	09/01/2026	Paydown		100,544	100,544	97,103	97,167	0	3,377	0	3,377	0	100,544	0	0	0	2,802	01/01/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..31412N-3T-1	FN 930610 - RMBS	09/01/2026	Paydown		1,229	1,229	1,336	1,323	0	(95)	0	(95)	0	1,229	0	0	0	37	02/01/2039	1.A
..31417A-VD-8	FN AB4211 - RMBS	09/01/2026	Paydown		6,071	6,071	6,313	6,085	0	(15)	0	(15)	0	6,071	0	0	0	121	01/01/2027	1.A
..31417D-M9-1	FN AB6683 - RMBS	09/01/2026	Paydown		6,425	6,425	6,795	6,656	0	(230)	0	(230)	0	6,425	0	0	0	128	10/01/2042	1.A
..31418D-RW-4	FN MA4100 - RMBS	09/01/2026	Paydown		62,267	62,267	64,456	64,509	0	(2,242)	0	(2,242)	0	62,267	0	0	0	824	08/01/2050	1.A
..31418D-VD-1	FN MA4211 - RMBS	09/01/2026	Paydown		41,212	41,212	43,486	44,007	0	(2,795)	0	(2,795)	0	41,212	0	0	0	786	12/01/2050	1.A
..31418D-VY-5	FN MA4230 - RMBS	09/01/2026	Paydown		49,548	49,548	52,150	51,631	0	(2,083)	0	(2,083)	0	49,548	0	0	0	825	01/01/2036	1.A
..31418E-LE-8	FN MA4824 - RMBS	09/01/2026	Paydown		181,460	181,460	154,106	154,349	0	27,111	0	27,111	0	181,460	0	0	0	3,026	10/01/2052	1.A
..31418E-UP-3	FN MA5089 - RMBS	09/01/2026	Paydown		264,784	264,784	249,931	250,384	0	14,399	0	14,399	0	264,784	0	0	0	6,876	07/01/2053	1.A
..31418F-DA-2	FN MA5496 - RMBS	09/01/2026	Paydown		47,424	47,424	47,339	47,338	0	86	0	86	0	47,424	0	0	0	1,573	10/01/2054	1.A
..31418F-QF-7	FN MA5853 - RMBS	09/01/2026	Paydown		46,948	46,948	46,992	0	0	(44)	0	(44)	0	46,948	0	0	0	292	10/01/2055	1.A
..31427M-BU-4	FH SL0050 - RMBS	09/01/2026	Paydown		73,278	73,278	74,034	74,033	0	(755)	0	(755)	0	73,278	0	0	0	2,559	01/01/2055	1.A
..3142J6-A5-2	FH RQ0027 - RMBS	09/01/2026	Paydown		79,551	79,551	79,669	0	0	(118)	0	(118)	0	79,551	0	0	0	527	07/01/2055	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					8,711,808	8,711,808	8,690,604	8,403,496	0	12,497	0	12,497	0	8,711,808	0	0	0	213,584	XXX	XXX
..3137BV-Z8-2	FHMS K-063 A2 - CMBS	09/01/2026	Paydown		124,971	124,971	129,599	125,345	0	(374)	0	(374)	0	124,971	0	0	0	3,010	01/25/2027	1.A FE
..3137F4-D4-1	FHMS K-074 A2 - CMBS	09/01/2026	Paydown		33,347	33,347	35,032	33,713	0	(367)	0	(367)	0	33,347	0	0	0	798	01/25/2028	1.A
..3140HR-7D-9	FN BL0891 - CMBS/RMBS	09/01/2026	Paydown		8,431	8,431	8,811	8,580	0	(149)	0	(149)	0	8,431	0	0	0	227	12/01/2030	1.A
..3140HT-WJ-4	FN BL2448 - CMBS/RMBS	09/01/2026	Paydown		18,240	18,240	19,149	18,641	0	(401)	0	(401)	0	18,240	0	0	0	415	05/01/2031	1.A
..3140HT-XV-6	FN BL2491 - CMBS/RMBS	09/01/2026	Paydown		16,623	16,623	17,408	16,956	0	(334)	0	(334)	0	16,623	0	0	0	375	05/01/2031	1.A
..3140HU-A3-0	FN BL2725 - CMBS/RMBS	09/01/2026	Paydown		10,876	10,876	11,548	11,116	0	(241)	0	(241)	0	10,876	0	0	0	204	08/01/2029	1.A
..3140HV-SV-7	FN BL4131 - CMBS/RMBS	09/01/2026	Paydown		12,079	12,079	12,992	12,515	0	(436)	0	(436)	0	12,079	0	0	0	246	09/01/2031	1.A
..3140HX-G4-6	FN BL5618 - CMBS/RMBS	09/01/2026	Paydown		12,757	12,757	13,349	13,031	0	(275)	0	(275)	0	12,757	0	0	0	236	01/01/2035	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					237,322	237,322	247,890	239,896	0	(2,574)	0	(2,574)	0	237,322	0	0	0	5,512	XXX	XXX
..03465H-AC-8	AOMT 2021-5 A3 - CMO/RMBS	09/01/2026	Paydown		18,984	18,984	18,983	18,963	0	21	0	21	0	18,984	0	0	0	165	07/26/2066	1. Z
..03465J-AC-4	AOMT 2021-6 A3 - CMO/RMBS	09/01/2026	Paydown		21,210	21,210	21,205	21,206	0	4	0	4	0	21,210	0	0	0	242	09/27/2066	1. Z
..19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS	09/01/2026	Paydown		17,296	17,296	17,296	17,294	0	2	0	2	0	17,296	0	0	0	149	08/25/2066	1.A FE
..19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS	09/01/2026	Paydown		17,231	17,231	17,231	17,217	0	13	0	13	0	17,231	0	0	0	154	09/27/2066	1.A FE
..36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS	09/01/2026	Paydown		12,319	12,319	12,547	12,469	0	(150)	0	(150)	0	12,319	0	0	0	229	01/25/2052	1.B FE
..44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO	09/20/2026	Paydown		14,171	14,171	14,702	14,761	0	(590)	0	(590)	0	14,171	0	0	0	319	08/20/2043	1.B FE
..45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSOCIATION	09/01/2026	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,628	07/01/2039	1.B FE
..45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSOCIATION	09/01/2026	Call @ 100.00		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	3,626	07/01/2044	1.B FE
..462467-Q2-0	IOWA FINANCE AUTHORITY	07/01/2026	Call @ 100.00		245,000	245,000	272,790	260,541	0	(1,497)	0	(1,497)	0	259,045	0	(14,045)	(14,045)	7,350	07/01/2051	1.A FE
..46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS	09/01/2026	Paydown		18,755	18,755	19,721	19,293	0	(538)	0	(538)	0	18,755	0	0	0	524	11/25/2050	1.C FE
..46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS	09/01/2026	Paydown		21,836	21,836	22,263	22,166	0	(330)	0	(330)	0	21,836	0	0	0	414	12/26/2051	1.C FE
..62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS	09/01/2026	Paydown		23,618	23,618	23,618	23,799	0	(181)	0	(181)	0	23,618	0	0	0	237	08/25/2056	1.C FE
..63968M-TQ-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/01/2026	Call @ 100.00		70,000	70,000	74,850	71,744	0	(345)	0	(345)	0	71,399	0	(1,399)	(1,399)	2,800	09/01/2049	1.A FE
..686087-Q5-9	OREGON HOUSING AND COMMUNITY SERVICES DE	07/01/2026	Call @ 100.00		90,000	90,000	99,371	94,947	0	(531)	0	(531)	0	94,416	0	(4,416)	(4,416)	2,700	07/01/2052	1.C FE
..78432Y-AA-7	SGR 2021-2 A1 - CMO/RMBS	09/01/2026	Paydown		22,504	22,504	18,397	18,877	0	3,627	0	3,627	0	22,504	0	0	0	259	12/27/2061	1.A FE
..78433Q-AA-3	SGR 221 A1 - CMO/RMBS	09/01/2026	Paydown		30,273	30,273	27,715	27,518	0	2,755	0	2,755	0	30,273	0	0	0	785	03/27/2062	1.A FE
..78433Q-AC-9	SGR 221 A3 - CMO/RMBS	09/01/2026	Paydown		31,487	31,487	31,487	31,391	0	96	0	96	0	31,487	0	0	0	759	03/27/2062	1.C FE
..81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	09/01/2026	Paydown		25,837	25,837	20,847	21,198	0	4,639	0	4,639	0	25,837	0	0	0	408	06/26/2051	1. Z
..83712D-S3-1	SOUTH CAROLINA STATE HOUSING FINANCE AND	07/01/2026	Call @ 100.00		215,000	215,000	237,794	228,400	0	(1,138)	0	(1,138)	0	227,263	0	(12,263)	(12,263)	6,450	01/01/2052	1.A FE
..85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS	09/01/2026	Paydown		20,645	20,645	20,187	20,357	0	288	0	288	0	20,645	0	0	0	587	03/25/2067	1.B FE
..89173F-AC-4	TPMT 2017-1 M1 - RMBS	09/01/2026	Paydown		24,941	24,941	26,540	25,076	0	(135)	0	(135)	0	24,941	0	0	0	627	10/25/2056	1.A FE
..89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	09/01/2026	Paydown		22,590	22,590	21,414	21,796	0	794	0	794	0	22,590	0	0	0	560	09/25/2062	1.A FE
..92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS	09/01/2026	Paydown		16,834	16,834	16,834	16,832	0	2	0	2	0	16,834	0	0	0	149	07/26/2066	1.D FE
..92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	09/01/2026	Paydown		10,958	10,958	10,958	10,977	0	(19)	0	(19)	0	10,958	0	0	0	100	09/25/2066	1.C FE
..95003A-BH-6	WFMBS 211 B2 - CMO/RMBS	09/01/2026	Paydown		6,414	6,414	6,413	6,408	0	5	0	5	0	6,414	0	0	0	114	12/26/2050	1.C FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,157,902	1,157,902	1,213,162	1,183,230	0	6,795	0	6,795	0	1,190,024	0	(32,122)	(32,122)	35,335	XXX	XXX
..05490A-AC-7	BBUBS 2012-TFT B - CMBS	09/01/2026	Paydown		20,044	20,044	18,669	18,683	1,392	(31)	0	1,361	0	20,044	0	0	0	481	06/07/2030	4.B FE
..05610F-AC-1	BX 2022-AHP B - CMBS	09/15/2026	Paydown		367,500	367,500	366,453	367,516	0	(16)	0	(16)	0	367,500	0	0	0	15,399	01/18/2039	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12433E-AL-5	BX 22LBA6 D - CMBS	07/15/2026	Paydown		645,000	645,000	645,000	645,000	0	0	0	0	0	645,000	0	0	0	21,527	01/17/2039	2.C FE
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS	09/01/2026	Paydown		187,112	187,112	197,307	187,112	0	0	0	0	0	187,112	0	0	0	3,982	02/12/2049	1.A FE
33767T-AE-0	FKH 21SFR2 C - CMBS	09/17/2026	Paydown		1,605,000	1,605,000	1,604,948	1,597,428	0	7,572	0	7,572	0	1,605,000	0	0	0	20,548	09/17/2038	1.G FE
33767T-AJ-9	FKH 21SFR2 E1 - CMBS	09/17/2026	Paydown		320,000	320,000	319,992	318,003	0	1,997	0	1,997	0	320,000	0	0	0	5,419	09/17/2038	2.B FE
33767T-AL-4	FKH 21SFR2 E2 - CMBS	09/17/2026	Paydown		160,000	160,000	159,996	158,957	0	1,043	0	1,043	0	160,000	0	0	0	2,830	09/17/2038	2.C FE
437300-AJ-5	HPA 211 E - CMBS	09/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/19/2041	2.C FE
44422P-BN-1	HBCT 2015-HBS A10 - CMBS	07/01/2026	Paydown		512,079	512,079	471,539	512,079	0	0	0	0	0	512,079	0	0	0	12,410	08/07/2034	2.B FE
46590L-AT-9	JPMDB 2016-C2 A4 - CMBS	09/01/2026	Paydown		35,151	35,152	34,595	35,086	0	65	0	65	0	35,152	0	0	0	730	06/17/2049	1.C FE
46596C-AA-4	JPMCC 25BMS A - CMBS	07/15/2026	Paydown		2,005,000	2,005,000	2,002,986	300,100	0	2,031	0	2,031	0	2,005,000	0	0	0	39,612	01/15/2042	1.A FE
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	09/01/2026	Paydown		73,794	73,794	74,416	73,767	0	27	0	27	0	73,794	0	0	0	1,746	03/11/2050	1.A FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	09/01/2026	Paydown		682,869	682,869	678,687	649,253	31,908	1,708	0	33,616	0	682,869	0	0	0	16,148	10/18/2030	4.C FE
61762X-AZ-0	MSBAM 2013-C12 C - CMBS	09/17/2026	Paydown		43,898	43,898	44,157	43,898	0	0	0	0	0	43,898	0	0	0	1,438	10/17/2046	2.B FE
61766R-AZ-9	MSBAM 2016-C31 A5 - CMBS	09/01/2026	Paydown		2,263,196	2,263,196	2,193,813	2,253,067	0	10,129	0	10,129	0	2,263,196	0	0	0	47,771	11/18/2049	1.A FE
74333H-AJ-4	PROG 2021-SFR6 E1 - CMBS	07/17/2026	Paydown		225,000	225,000	224,997	224,828	0	172	0	172	0	225,000	0	0	0	3,183	07/19/2038	2.A FE
74333H-AL-9	PROG 2021-SFR6 E2 - CMBS	07/17/2026	Paydown		110,000	110,000	109,999	109,912	0	88	0	88	0	110,000	0	0	0	1,620	07/19/2038	2.C FE
90276X-AU-9	UBSCM 2018-C11 A4 - CMBS	09/01/2026	Paydown		1,452	1,452	1,457	1,451	0	0	0	0	0	1,452	0	0	0	43	06/16/2051	1.A FE
92890N-AX-7	WFRBS 2012-C10 B - CMBS	09/01/2026	Paydown		1,865	1,865	1,848	1,776	82	6	0	89	0	1,865	0	0	0	46	12/15/2045	3.A FE
95000M-BP-5	WFCM 2016-C36 A4 - CMBS	09/01/2026	Paydown		589,943	589,943	647,301	596,758	0	(6,815)	0	(6,815)	0	589,943	0	0	0	13,273	11/18/2059	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					9,848,903	9,848,903	9,798,161	8,094,675	33,383	17,977	0	51,360	0	9,848,903	0	0	0	208,204	XXX	XXX
01750R-AC-4	ALLEG V-S A1 - CDO	07/24/2026	Paydown		1,250,000	1,250,000	1,257,494	1,256,062	0	(6,062)	0	(6,062)	0	1,250,000	0	0	0	49,630	07/24/2037	1.A FE
03770H-AJ-0	APID XLVIII D1 - CDO	08/06/2026	Call @ 100.00		500,000	500,000	500,850	0	0	(217)	0	(217)	0	500,633	0	(633)	(633)	17,799	07/27/2037	2.C FE
07403C-AL-5	BRMTN 1R BR - CDO	08/18/2026	Call @ 100.00		3,750,000	3,750,000	3,753,750	1,003,598	0	(227)	0	(227)	0	3,753,371	0	(3,371)	(3,371)	136,180	07/15/2037	1.C FE
08186U-AW-2	BSP XXII BRR - CDO	08/04/2026	Call @ 100.00		2,435,000	2,435,000	2,435,000	2,435,000	0	0	0	0	0	2,435,000	0	0	0	103,098	04/20/2035	1.C FE
09626Y-AU-4	BLUEM 2013-2 CR - CDO	07/22/2026	Paydown		924,697	924,697	925,159	934,015	0	(9,318)	0	(9,318)	0	924,697	0	0	0	41,670	10/22/2030	1.A FE
09629E-AE-1	BLUEM II A2 - CDO	07/20/2026	Paydown		381,561	381,561	382,133	392,026	0	(10,465)	0	(10,465)	0	381,561	0	0	0	16,218	10/21/2030	1.A FE
09629P-AA-4	BLUEM XXII A1 - CDO	07/15/2026	Paydown		264,422	264,422	262,703	268,122	0	(3,700)	0	(3,700)	0	264,422	0	0	0	10,211	07/15/2031	1.A FE
13079W-DC-9	SYMP IX AR3 - CDO	07/16/2026	Paydown		148,151	148,151	147,461	148,465	0	(314)	0	(314)	0	148,151	0	0	0	5,742	07/16/2032	1.A FE
14314L-AG-0	CGMS 2014-2-R A3 - CDO	08/17/2026	Paydown		696,373	696,373	696,373	696,373	0	0	0	0	0	696,373	0	0	0	28,943	05/15/2031	1.A FE
16409T-AQ-2	CHPRK 1R A2R - CDO	07/15/2026	Paydown		36,878	36,878	36,878	36,878	0	0	0	0	0	36,878	0	0	0	1,454	04/15/2030	1.A FE
22823K-AU-8	CCITY 2R A2R - CDO	08/26/2026	Call @ 100.00		2,000,000	2,000,000	1,951,980	1,954,971	0	4,776	0	4,776	0	1,959,747	0	40,253	40,253	96,643	04/20/2035	1.C FE
46090X-AA-9	INVCO 211 A1 - CDO	09/09/2026	Various		6,000,000	6,000,000	6,002,175	6,060,078	0	(18,768)	0	(18,768)	0	6,041,309	0	(41,309)	(41,309)	269,331	04/17/2034	1.A FE
55818R-BS-4	MDPK XIV D1R - CDO	09/11/2026	Call @ 100.00		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	77,584	10/22/2030	1.E FE
56166W-AA-9	GLGU 211 A1 - CDO	08/13/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	89,134	07/17/2034	1.A FE
67113L-BA-3	OCP 1917RR CR2 - CDO	07/31/2026	Call @ 100.00		1,000,000	1,000,000	1,002,000	0	0	(44)	0	(44)	0	1,001,956	0	(1,956)	(1,956)	30,265	07/20/2037	1.F FE
67590B-AW-0	OCT16 XVI CR - CDO	07/20/2026	Paydown		1,250,000	1,250,000	1,249,613	1,265,316	0	(15,316)	0	(15,316)	0	1,250,000	0	0	0	55,529	07/17/2030	1.B FE
74980P-AA-1	RRAM 14 A1 - CDO	09/15/2026	Call @ 100.00		2,000,000	2,000,000	2,001,800	2,019,700	0	(4,426)	0	(4,426)	0	2,015,275	0	(15,275)	(15,275)	95,527	04/15/2036	1.A FE
915328-AW-8	UPLND 1R A2R - CDO	07/20/2026	Paydown		293,630	293,630	293,630	293,630	0	0	0	0	0	293,630	0	0	0	12,592	04/21/2031	1.A FE
92914R-BA-9	VOYA 144RR A2A - CDO	07/14/2026	Paydown		812,448	812,448	812,448	812,448	0	0	0	0	0	812,448	0	0	0	34,574	07/14/2031	1.A FE
92916W-AE-9	INGIM 2013-2 A2B - CDO	07/27/2026	Paydown		355,725	355,725	352,612	362,692	0	(6,968)	0	(6,968)	0	355,725	0	0	0	14,547	04/25/2031	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					27,398,884	27,398,884	27,364,058	23,239,374	0	(71,050)	0	(71,050)	0	27,421,175	0	(22,291)	(22,291)	1,186,670	XXX	XXX
00834K-AD-9	AFFRM 2023-X1 D - ABS	09/15/2026	Paydown		199,030	199,030	202,513	200,021	0	(992)	0	(992)	0	199,030	0	0	0	12,802	11/15/2028	1.A FE
024945-AC-1	ACAR 244 B - ABS	07/12/2026	Paydown		414,329	414,329	414,320	414,166	0	164	0	164	0	414,329	0	0	0	11,601	11/13/2028	1.A FE
03065U-AD-1	AMCAR 2023-2 A3 - ABS	09/18/2026	Paydown		210,557	210,557	213,616	211,523	0	(967)	0	(967)	0	210,557	0	0	0	8,129	05/18/2028	1.A FE
03066T-AE-1	AMCAR 2022-1 C - ABS	09/18/2026	Paydown		176,101	176,101	176,081	176,054	0	46	0	46	0	176,101	0	0	0	3,467	09/20/2027	1.A FE
12530M-AE-5	SORT 2021-1 A1 - ABS	09/15/2026	Paydown		8,711	8,706	8,242	8,626	0	80	0	80	0	8,706	0	5	5	86	03/15/2061	1.E FE
14686T-AC-2	CRVNA 23P2 A3 - ABS	07/10/2026	Paydown		23,679	23,679	23,782	23,683	0	(4)	0	(4)	0	23,679	0	0	0	749	04/10/2028	1.A FE
14687H-AE-3	CRVNA 2021-N4 D - ABS	09/10/2026	Paydown		6,768	6,767	6,767	6,768	0	0	0	0	0	6,768	0	0	0	104	09/11/2028	1.C FE
161571-HT-4	CHAIT 2023-1 A - ABS	09/15/2026	Paydown		8,500,000	8,500,000	8,589,648	8,543,859	0	(43,859)	0	(43,859)	0	8,500,000	0	0	0	328,950	09/15/2028	1.A FE
19424W-AE-7	CASL 2021-C D - ABS	09/25/2026	Paydown		5,275	5,275	5,274	5,275	0	1	0	1	0	5,275	0	0	0	143	07/26/2055	2.B FE
19425A-AE-4	CASL 2021-B D - ABS	09/25/2026	Paydown		31,568	31,568	31,554	31,559	0	10	0	10	0	31,568	0	0	0	788	06/25/2052	2.B FE
23345A-AG-8	DTAOT 222 D - ABS	09/15/2026	Paydown		200,290	200,290	200,237	200,281	0	9	0	9	0	200,290	0	0	0	7,878	03/15/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..28416L-AC-6	EHGVT 2021-A C - ABS	09/25/2026	Paydown		4,049	4,049	4,049	4,127	0	(78)	0	(78)	0	4,049	0	0	0	56	08/27/2035	2.B FE
..30166X-AC-8	EART 2025-3 A3 - ABS	09/15/2026	Paydown		460,776	460,776	460,718	460,739	0	37	0	37	0	460,776	0	0	0	14,665	07/16/2029	1.A FE
..30167M-AC-1	EART 2025-1 A3 - ABS	07/15/2026	Paydown		120,233	120,233	120,227	120,231	0	2	0	2	0	120,233	0	0	0	3,275	08/15/2028	1.A FE
..33843V-AE-3	FCAT 2024-1 A3 - ABS	09/15/2026	Paydown		260,852	260,852	261,525	261,392	0	(539)	0	(539)	0	260,852	0	0	0	9,502	10/16/2028	1.A FE
..36263D-AD-9	GCAR 214 D - ABS	09/15/2026	Paydown		100,225	100,225	100,211	100,221	0	5	0	5	0	100,225	0	0	0	1,652	10/15/2027	1.A FE
..362955-AD-8	GMCAR 2025-1 A3 - ABS	09/16/2026	Paydown		1,490,268	1,490,268	1,490,157	1,490,197	0	71	0	71	0	1,490,268	0	0	0	47,012	12/17/2029	1.A FE
..39571N-AF-3	GSKY 2025-1 C - ABS	09/25/2026	Paydown		69,625	69,625	69,623	69,122	0	503	0	503	0	69,625	0	0	0	2,621	03/25/2060	1.G FE
..39571V-AE-8	GSKY 2025-2 B - ABS	09/25/2026	Paydown		19,373	19,373	19,373	19,531	0	(157)	0	(157)	0	19,373	0	0	0	651	06/25/2060	1.C FE
..41285J-AE-8	HDMOT 2023-A A4 - ABS	09/15/2026	Paydown		86,933	86,933	87,571	87,243	0	(310)	0	(310)	0	86,933	0	0	0	3,085	06/15/2030	1.A FE
..43283B-AC-7	HGVT 221D C - ABS	08/20/2026	Paydown		37,627	37,627	37,622	37,618	0	10	0	10	0	37,627	0	0	0	1,169	06/20/2034	2.B FE
..43283D-AC-3	HGVT 2025-3EXT C - ABS	09/25/2026	Paydown		33,277	33,277	33,274	33,274	0	3	0	3	0	33,277	0	0	0	1,234	10/25/2044	2.C FE
..43284K-AB-8	HGVT 2026-1 B - ABS	09/25/2026	Paydown		74,664	74,664	74,647	0	0	17	0	17	0	74,664	0	0	0	1,344	02/25/2043	1.G FE
..43284K-AC-6	HGVT 2026-1 C - ABS	09/25/2026	Paydown		44,492	44,492	44,490	0	0	1	0	1	0	44,492	0	0	0	857	02/25/2043	2.C FE
..50625B-AA-3	MRQI 2026-HI1 A2 - ABS	09/01/2026	Paydown		54,710	54,710	54,372	0	0	338	0	338	0	54,710	0	0	0	1,779	02/25/2048	1.A PL
..55400V-AC-5	MVWOT 222 C - ABS	09/20/2026	Paydown		2,564	2,564	2,564	2,564	0	0	0	0	0	2,564	0	0	0	130	10/21/2041	2.B FE
..55400X-AC-1	MVWOT 261 C - ABS	09/20/2026	Paydown		39,730	39,730	39,725	0	0	5	0	5	0	39,730	0	0	0	721	03/20/2043	2.C FE
..57563N-AB-4	MASEDU 2018-A A - ABS	09/25/2026	Paydown		10,872	10,872	10,431	10,509	0	364	0	364	0	10,872	0	0	0	279	05/25/2033	1.A FE
..58769F-AC-9	MBART 2023-2 A3 - ABS	09/15/2026	Paydown		122,147	122,147	124,947	123,446	0	(1,300)	0	(1,300)	0	122,147	0	0	0	4,830	11/15/2028	1.A FE
..62880T-AA-9	NALP 251 A - ABS	09/25/2026	Paydown		18,517	18,517	18,513	18,513	0	3	0	3	0	18,517	0	0	0	738	09/26/2050	1.G FE
..62957C-AA-4	NYCTL 25A A - ABS	08/10/2026	Paydown		221,319	221,319	221,297	221,294	0	25	0	25	0	221,319	0	0	0	8,034	11/10/2038	1.A FE
..68268V-AD-7	OMFIT 2022-2 D - ABS	07/14/2026	Paydown		930,000	930,000	929,767	929,919	0	81	0	81	0	930,000	0	0	0	35,534	10/14/2034	1.B FE
..69121N-AA-6	EQS 242M A - ABS	09/20/2026	Paydown		59,727	59,727	59,713	59,516	0	211	0	211	0	59,727	0	0	0	2,269	12/20/2032	1.F FE
..74113X-AF-3	PART 211 D - ABS	08/17/2026	Paydown		201,848	201,848	201,797	201,720	0	128	0	128	0	201,848	0	0	0	2,742	02/15/2028	1.E FE
..78435V-AC-6	SFAST 2024-01 A3 - ABS	09/20/2026	Paydown		245,194	245,194	246,420	245,759	0	(565)	0	(565)	0	245,194	0	0	0	8,042	05/21/2029	1.A FE
..78449M-AA-4	SMB 2021-D A1A - ABS	09/15/2026	Paydown		11,064	11,064	9,964	10,260	0	804	0	804	0	11,064	0	0	0	99	03/17/2053	1.A FE
..78449X-AA-0	SMB 2020-B A1A - ABS	09/15/2026	Paydown		39,585	39,585	36,715	37,366	0	2,218	0	2,218	0	39,585	0	0	0	337	07/15/2053	1.A FE
..80280B-AB-4	SBCLN 24B B - ABS	09/15/2026	Paydown		78,966	78,966	78,966	78,966	0	0	0	0	0	78,966	0	0	0	2,605	01/17/2033	1.B FE
..80285U-AF-8	SDART 2022-3 C - ABS	07/15/2026	Paydown		1,046,582	1,046,582	1,040,041	1,043,757	0	2,825	0	2,825	0	1,046,582	0	0	0	27,412	08/15/2029	1.A FE
..802920-AD-0	SDART 2024-5 A3 - ABS	09/15/2026	Paydown		89,479	89,479	89,476	89,478	0	1	0	1	0	89,479	0	0	0	2,725	11/15/2028	1.A FE
..802927-AE-3	SDART 2023-4 B - ABS	09/15/2026	Paydown		172,934	172,934	175,496	174,033	0	(1,098)	0	(1,098)	0	172,934	0	0	0	6,623	12/15/2028	1.A FE
..81378R-AC-8	SSTRT 2025-A C - ABS	09/25/2026	Paydown		24,091	24,091	24,091	24,091	0	0	0	0	0	24,091	0	0	0	827	07/25/2031	1.F FE
..81378W-AC-7	SSTRT 2025-B C - ABS	09/25/2026	Paydown		27,052	27,052	27,052	27,052	0	0	0	0	0	27,052	0	0	0	919	12/29/2032	1.F FE
..81885B-AE-5	SFAST 251 A3 - ABS	09/20/2026	Paydown		1,241,493	1,241,493	1,241,298	1,241,361	0	132	0	132	0	1,241,493	0	0	0	40,892	07/22/2030	1.A FE
..826934-AC-5	SRFC 2022-3 C - ABS	09/20/2026	Paydown		5,353	5,353	5,351	5,352	0	1	0	1	0	5,353	0	0	0	273	07/20/2039	2.B FE
..831943-AA-3	SMB 24A A1A - ABS	09/15/2026	Paydown		26,519	26,519	26,559	26,560	0	(42)	0	(42)	0	26,519	0	0	0	928	03/15/2056	1.A FE
..86324X-AA-3	STRE 251 A - ABS	09/15/2026	Paydown		10,094	10,094	10,091	10,091	0	2	0	2	0	10,094	0	0	0	338	09/15/2045	1.D FE
..881938-AA-2	TSET 2026-1 A - ABS	09/21/2026	Paydown		55,816	94,128	94,097	0	0	31	0	31	0	94,128	0	(38,311)	(38,311)	1,167	05/20/2052	1.A FE
..92854V-AA-3	VSLR 2018-1 A - ABS	08/26/2026	Paydown		299,585	299,585	280,674	282,622	0	16,963	0	16,963	0	299,585	0	0	0	11,651	04/30/2048	1.G FE
..96043A-AB-0	WLAKE 2026-P1 A2 - ABS	09/15/2026	Paydown		236,465	236,465	236,446	0	0	19	0	19	0	236,465	0	0	0	4,836	01/16/2029	1.A FE
..98164H-AD-0	WOART 2024-B A3 - ABS	09/15/2026	Paydown		608,313	608,313	620,551	614,331	0	(6,018)	0	(6,018)	0	608,313	0	0	0	21,277	09/17/2029	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					18,458,720	18,497,026	18,581,935	17,984,068	0	(30,819)	0	(30,819)	0	18,497,026	0	(38,307)	(38,307)	649,828	XXX	XXX
..00038P-AA-8	AASET 211 A - ABS	07/27/2026	Paydown		222,137	222,137	216,488	217,634	0	4,503	0	4,503	0	222,137	0	0	0	4,019	11/16/2041	1.E FE
..00038Q-AA-6	AASET 242 A - ABS	09/16/2026	Paydown		23,598	23,598	23,664	23,558	0	39	0	39	0	23,598	0	0	0	1,014	09/16/2049	1.F FE
..00166N-AA-7	ALTDE 251 A - ABS	09/15/2026	Paydown		19,554	19,554	19,553	19,208	0	346	0	346	0	19,554	0	0	0	769	08/15/2050	1.F FE
..00166N-AB-5	ALTDE 251 B - ABS	09/15/2026	Paydown		4,410	4,410	4,410	4,319	0	91	0	91	0	4,410	0	0	0	192	08/15/2050	2.B FE
..00255E-AA-9	AASET 221 A - ABS	07/31/2026	Paydown		250,623	250,623	240,001	244,090	0	6,533	0	6,533	0	250,623	0	0	0	9,351	05/16/2047	1.F FE
..00258B-AB-0	AASET 2021-2 B - ABS	07/16/2026	Paydown		182,855	182,855	182,812	182,834	0	22	0	22	0	182,855	0	0	0	3,774	01/15/2047	2.B FE
..00258P-AA-1	AASET 251 A - ABS	09/16/2026	Paydown		6,353	6,353	6,353	6,244	0	109	0	109	0	6,353	0	0	0	252	02/16/2050	1.F FE
..00258P-AB-9	AASET 251 B - ABS	09/16/2026	Paydown		7,038	7,038	7,038	6,892	0	146	0	146	0	7,038	0	0	0	309	02/16/2050	1.G FE
..05377R-ET-7	AESOP 212 C - ABS	09/20/2026	Paydown		166,667	166,667	166,624	166,531	0	136	0	136	0	166,667	0	0	0	2,938	02/20/2028	2.C FE
..12013J-AA-6	BJETS 261 A - ABS	09/15/2026	Paydown		118,076	118,076	118,213	0	0	(137)	0	(137)	0	118,076	0	0	0	1,340	06/15/2041	1.F FE
..12565K-AE-7	CLIF 2022-1 A - ABS	09/18/2026	Paydown		60,000	60,000	54,579	57,285	0	2,715	0	2,715	0	60,000	0	0	0	1,088	01/18/2047	1.F FE
..12807C-AA-1	CAI 2020-1 A - ABS	09/25/2026	Paydown		43,750	43,750	40,529	41,511	0	2,239	0	2,239	0	43,750	0	0	0	648	09/25/2045	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14855M-AA-6	CLAST 2019-1 A - ABS	09/15/2026	Paydown		73,566	73,566	65,501	71,062	0	2,504	0	2,504	0	73,566	0	0	0	1,835	04/15/2039	2.A FE
14855U-AA-8	CLAST 262 A - ABS	09/15/2026	Paydown		35,874	35,874	35,873	0	0	0	0	0	0	35,874	0	0	0	543	04/17/2051	1.F FE
14856V-AA-5	CLAST 251 A - ABS	09/15/2026	Paydown		34,779	34,779	34,822	34,709	0	69	0	69	0	34,779	0	0	0	1,341	02/15/2050	1.F FE
27888V-AA-9	ECLIPS 261 A - ABS	09/15/2026	Paydown		27,115	27,115	27,096	0	0	19	0	19	0	27,115	0	0	0	326	05/15/2051	1.F FE
345282-AD-9	FORDL 2025-A A3 - ABS	09/15/2026	Paydown		1,092,945	1,092,945	1,092,820	1,092,884	0	61	0	61	0	1,092,945	0	0	0	36,961	06/15/2028	1.A FE
36173X-AA-0	GGAMMT 251 A - ABS	09/15/2026	Paydown		9,777	9,777	9,777	9,775	0	2	0	2	0	9,777	0	0	0	386	09/30/2060	1.G FE
36271V-AD-9	GMALT 2025-1 A3 - ABS	09/20/2026	Paydown		242,193	242,193	242,164	242,178	0	14	0	14	0	242,193	0	0	0	8,109	02/21/2028	1.A FE
37556T-AA-4	GHOST 251 A - ABS	09/15/2026	Paydown		6,810	6,810	6,809	6,769	0	40	0	40	0	6,810	0	0	0	263	03/15/2050	1.F FE
37893F-AA-6	SEACO 251H A - ABS	09/20/2026	Paydown		4,239	4,239	4,239	4,239	0	0	0	0	0	4,239	0	0	0	180	09/20/2050	2.B FE
42806M-AG-4	HERTZ 2021-2 C - ABS	09/25/2026	Paydown		205,000	205,000	175,387	197,446	0	7,554	0	7,554	0	205,000	0	0	0	3,358	12/27/2027	2.B FE
448984-AD-6	HALST 2024-C A3 - ABS	09/15/2026	Paydown		873,645	873,645	873,624	873,637	0	8	0	8	0	873,645	0	0	0	27,054	04/17/2028	1.A FE
45783N-AA-5	INSTR 2021-1 A - ABS	09/15/2026	Paydown		19,717	19,717	19,709	19,692	0	25	0	25	0	19,717	0	0	0	303	02/16/2054	1.F FE
46651N-AA-2	JOLAR 2019-1 A - ABS	08/17/2026	Paydown		175,689	175,689	175,360	0	0	329	0	329	0	175,689	0	0	0	2,888	04/15/2044	1.F FE
55292R-AA-9	MAPSL 211 A - ABS	07/30/2026	Paydown		80,046	80,046	80,646	80,307	0	(261)	0	(261)	0	80,046	0	0	0	1,260	06/15/2046	1.E FE
55293H-AA-7	MAPSL 261 A - ABS	09/15/2026	Paydown		32,184	32,184	31,625	0	0	558	0	558	0	32,184	0	0	0	697	01/17/2051	1.F FE
55446M-AA-5	MAACH 1 A - ABS	09/21/2026	Paydown		137,262	137,262	122,045	133,173	0	4,089	0	4,089	0	137,262	0	0	0	3,383	10/15/2039	1.F FE
63943B-AA-1	NAVTR 2021-1 A - ABS	09/15/2026	Paydown		15,571	15,571	15,570	15,570	0	0	0	0	0	15,571	0	0	0	287	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	09/15/2026	Paydown		38,645	38,645	38,579	38,597	0	48	0	48	0	38,645	0	0	0	872	11/15/2046	2.B FE
63943G-AA-0	NAVTR 251 A - ABS	09/15/2026	Paydown		8,789	8,789	8,789	8,789	0	0	0	0	0	8,789	0	0	0	313	10/15/2050	1.F FE
69292G-AB-2	PKAIR 262 B - ABS	09/15/2026	Paydown		1,230	1,230	1,230	0	0	0	0	0	0	1,230	0	0	0	8	02/16/2044	1.C FE
78449A-AA-0	SLAM 2021-1 A - ABS	09/15/2026	Paydown		24,030	24,030	21,462	22,280	0	1,750	0	1,750	0	24,030	0	0	0	390	06/15/2046	1.F FE
78450T-AA-5	SLAM 2025-1 A - ABS	09/15/2026	Paydown		8,184	8,184	8,184	8,182	0	1	0	1	0	8,184	0	0	0	317	05/16/2050	1.F FE
831005-AA-1	SLAM 261 A - ABS	09/15/2026	Paydown		10,880	10,880	10,880	0	0	0	0	0	0	10,880	0	0	0	158	07/15/2051	1.E FE
83100A-AA-0	SLAM 241 A - ABS	09/15/2026	Paydown		30,347	30,347	29,714	29,787	0	560	0	560	0	30,347	0	0	0	1,080	09/15/2049	1.F FE
83438L-AB-7	SOLRR 2021-1 B - ABS	09/15/2026	Paydown		28,782	28,782	28,782	28,911	0	(129)	0	(129)	0	28,782	0	0	0	694	10/15/2046	1.G FE
85209Q-AA-0	SPRTE 2026-1 A - ABS	09/15/2026	Paydown		35,354	35,354	35,389	0	0	(36)	0	(36)	0	35,354	0	0	0	827	03/15/2041	1.F FE
858928-AB-0	SFUEL 25A A2 - ABS	09/20/2026	Paydown		1,074,273	1,074,273	1,074,215	1,074,244	0	29	0	29	0	1,074,273	0	0	0	33,150	07/20/2027	1.A FE
88315L-AL-2	TMCL 211 A - ABS	09/20/2026	Paydown		45,700	45,700	43,075	43,872	0	1,828	0	1,828	0	45,700	0	0	0	512	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	09/20/2026	Paydown		89,000	89,000	88,984	88,952	0	48	0	48	0	89,000	0	0	0	1,323	04/20/2046	1.F FE
88315L-AR-9	TMCL 212 B - ABS	09/20/2026	Paydown		13,400	13,400	12,135	12,369	0	1,031	0	1,031	0	13,400	0	0	0	252	04/20/2046	2.B FE
88315L-AS-7	TMCL 2021-3 A - ABS	09/20/2026	Paydown		20,200	20,200	19,364	19,417	0	783	0	783	0	20,200	0	0	0	261	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	09/20/2026	Paydown		40,000	40,000	39,981	39,972	0	28	0	28	0	40,000	0	0	0	648	08/20/2046	2.B FE
89656G-AA-2	TRL 211 A - ABS	09/19/2026	Paydown		20,567	20,567	20,033	20,059	0	509	0	509	0	20,567	0	0	0	310	07/19/2051	1.C FE
89656G-AC-8	TRL 241 A - ABS	09/19/2026	Paydown		4,095	4,095	4,113	4,120	0	(25)	0	(25)	0	4,095	0	0	0	157	05/19/2054	1.C FE
89656R-AA-8	TRL 221 A - ABS	09/19/2026	Paydown		3,438	3,438	3,438	3,414	0	24	0	24	0	3,438	0	0	0	104	05/19/2052	1.F FE
89679Q-AD-7	TCF 2026-1 A - ABS	09/22/2026	Paydown		15,348	15,348	15,345	0	0	3	0	3	0	15,348	0	0	0	196	05/22/2051	1.C FE
89680H-AE-2	TCF 2021-1 A - ABS	09/20/2026	Paydown		39,525	39,525	38,605	38,700	0	825	0	825	0	39,525	0	0	0	490	03/20/2046	1.F FE
96328G-BT-3	WFLF 242 A1 - ABS	09/18/2026	Paydown		60,815	60,815	60,912	60,813	0	2	0	2	0	60,815	0	0	0	1,971	06/21/2039	1.A FE
97063R-AA-8	WESTF 2025-A A - ABS	09/15/2026	Paydown		4,065	4,065	4,065	4,065	0	0	0	0	0	4,065	0	0	0	150	06/15/2050	1.F FE
97064F-AB-1	WESTF 2020-A B - ABS	09/15/2026	Paydown		10,774	10,774	10,181	7,639	0	596	0	596	0	10,774	0	0	0	275	03/15/2045	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS	09/15/2026	Paydown		12,934	12,934	10,230	11,310	0	1,623	0	1,623	0	12,934	0	0	0	257	05/15/2046	1.F FE
97064Y-AA-2	WESTF 2023-A A - ABS	09/15/2026	Paydown		75,217	75,217	79,668	78,357	0	(3,140)	0	(3,140)	0	75,217	0	0	0	9,202	10/15/2048	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,887,062	5,887,062	5,800,683	5,395,396	0	38,116	0	38,116	0	5,887,062	0	0	0	168,781	XXX	XXX
233046-AS-0	DNKN 2021-1 A23 - ABS	08/20/2026	Paydown		3,125	3,125	3,025	3,035	0	90	0	90	0	3,125	0	0	0	65	11/20/2051	2.B FE
26443Y-AA-3	DUK 2025 A1 - ABS	09/01/2026	Paydown		9,746	9,746	9,745	9,746	0	0	0	0	0	9,746	0	0	0	366	03/01/2046	1.A FE
411707-AK-8	HNGRY 2021-1 A2 - ABS	09/20/2026	Paydown		2,500	2,500	2,525	2,510	0	(10)	0	(10)	0	2,500	0	0	0	54	06/20/2051	2.B FE
466365-AE-3	JACK 2022-1 A22 - ABS	08/25/2026	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	109	02/26/2052	2.C FE
491393-AA-2	AEP 2025 A - ABS	09/01/2026	Paydown		53,543	53,543	53,532	53,541	0	3	0	3	0	53,543	0	0	0	3,458	09/01/2047	1.A FE
72703P-AC-7	PLNT 2019-1 A2 - ABS	09/05/2026	Paydown		1,158	1,158	1,062	679	0	65	0	65	0	1,158	0	0	0	33	12/06/2049	2.B FE
72703P-AF-0	PLNT 241 A2I - ABS	09/05/2026	Paydown		758	758	760	525	0	(2)	0	(2)	0	758	0	0	0	29	06/05/2054	2.B FE
78433D-AC-8	SEB4P 2024-1 A2 - ABS	07/30/2026	Paydown		10,148	10,148	10,396	10,359	0	(211)	0	(211)	0	10,148	0	0	0	562	04/30/2054	2.C FE
83546D-AQ-1	SONIC 2021-1 A22 - ABS	09/20/2026	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	66	08/21/2051	2.B FE
88240P-AB-5	ERCOTT 2025 A - ABS	08/01/2026	Paydown		26,189	26,189	26,187	26,187	0	2	0	2	0	26,189	0	0	0	1,299	08/01/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..898912-AC-4	TROP A-2 - ABS	08/20/2026	Paydown		3,313	3,313	3,313	0	0	0	0	0	0	3,313	0	0	0	54	05/20/2056	2.B FE
..95058X-AL-2	WEN 211 A22 - ABS	09/15/2026	Paydown		350	350	359	355	0	(5)	0	(5)	0	350	0	0	0	7	06/15/2051	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					118,079	118,079	118,154	114,186	0	(66)	0	(66)	0	118,079	0	0	0	6,103	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					73,359,087	73,397,394	73,406,946	66,254,018	33,383	(88,413)	0	(55,031)	0	73,451,807	0	(92,719)	(92,719)	2,531,965	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					73,359,087	73,397,394	73,406,946	66,254,018	33,383	(88,413)	0	(55,031)	0	73,451,807	0	(92,719)	(92,719)	2,531,965	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					73,359,087	73,397,394	73,406,946	66,254,018	33,383	(88,413)	0	(55,031)	0	73,451,807	0	(92,719)	(92,719)	2,531,965	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					102,882,866	102,507,609	103,815,692	95,717,257	80,806	(163,238)	0	(82,431)	0	103,065,770	0	(182,904)	(182,904)	3,469,965	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					102,882,866	XXX	103,815,692	95,717,257	80,806	(163,238)	0	(82,431)	0	103,065,770	0	(182,904)	(182,904)	3,469,965	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citizens Bank ..... Rhode Island	0	0.000	0	0	24,797,468	84,797,205	125,587,430	XXX
US Bank Money Market ..... Ohio	0	1.880	12,511	0	2,680,921	2,685,136	2,689,358	XXX
Huntington Money Market ..... Ohio	0	3.184	41,152	0	6,593,684	6,608,387	5,476,120	XXX
Key Bank Money Market ..... Ohio	0	1.836	25,876	0	5,873,922	5,881,335	5,888,655	XXX
M&T Bank ..... Maryland	0	0.000	0	0	1,474,631	1,485,901	1,497,243	XXX
0199998. Deposits in 9 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	0	0	3,786,426	3,810,528	3,821,651	XXX
0199999. Totals - open depositories	XXX	XXX	79,539	0	45,207,052	105,268,492	144,960,457	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	79,539	0	45,207,052	105,268,492	144,960,457	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	79,539	0	45,207,052	105,268,492	144,960,457	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
000000-00-0	Barrington Bank MMF		09/30/2026	1.000		1,146,567	0	13,720
000000-00-0	M&T Bank Money Market		09/30/2026	2.251		5,353,224	0	87,792
481200-67-0	JPMORGAN:US GVT MM CAP		09/26/2025	3.780		3,750,000	11,283	100,467
665278-70-1	NORTHERN INST:US GS SHS		09/30/2026	3.760		70,968,486	185,282	247,662
8309999999. Subtotal - all other money market mutual funds						81,218,277	196,566	449,642
8589999999. Total cash equivalents (unaffiliated)						81,218,277	196,566	449,642
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						81,218,277	196,566	449,642