PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.essent.us

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

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

OFFICERS

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

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
County of Delaware SS:

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

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

Subscribed and sworn to before me this 7th day of November 2025

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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,683,547,716		3,683,547,716	3,499,942,563
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	883,145	198,345	684,800	630,000
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 64,366,530), cash equivalents ($ 80,216,008) and short-term investments ($ 0)	144,582,538		144,582,538	210,390,359
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	222,908,840	0	222,908,840	165,845,282
9.	Receivables for securities	87,876		87,876	25,308
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,052,010,115	198,345	4,051,811,770	3,876,833,512
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	27,148,302		27,148,302	27,685,449
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	39,797,061		39,797,061	44,103,566
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	13,113,642		13,113,642	10,142,071
18.2	Net deferred tax asset	90,576,998	66,145,586	24,431,412	28,179,116
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	4,695,874	4,350,033	345,841	470,549
21.	Furniture and equipment, including health care delivery assets ($ .....)	3,059,636	3,059,636	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	563,356		563,356	359,588
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	9,906,398	8,664,127	1,242,271	525,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,240,871,382	82,417,727	4,158,453,655	3,988,298,851
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	4,240,871,382	82,417,727	4,158,453,655	3,988,298,851
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	8,664,127	8,664,127	0	0
2502.	Accounts receivable	1,242,271		1,242,271	525,000
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,906,398	8,664,127	1,242,271	525,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 93,665,914)	205,599,569	172,841,523
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,607,335	1,631,867
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	27,032,833	32,725,820
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,870,701	4,647,181
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 26,354,882 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)	54,456,181	71,310,100
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	112,504,848	97,819,150
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
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	2,742,111	3,240,570
20.	Derivatives	0	0
21.	Payable for securities	19,175,250	9,702,127
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,594,844,360	2,492,487,255
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,020,833,188	2,886,405,593
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,020,833,188	2,886,405,593
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	432,310,467	396,583,258
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,137,620,467	1,101,893,258
38.	Totals (Page 2, Line 28, Col. 3)	4,158,453,655	3,988,298,851
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,594,844,360	2,492,487,255
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,594,844,360	2,492,487,255
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 737,822,640)	760,544,566	736,635,172	987,816,660
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 334,505,486)	340,373,494	308,213,992	420,614,292
	1.4 Net (written $ 403,317,154)	420,171,072	428,421,180	567,202,368
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 94,157,430):			
	2.1 Direct	105,958,216	46,029,717	89,530,614
	2.2 Assumed			0
	2.3 Ceded	53,472,657	25,433,939	47,925,246
	2.4 Net	52,485,559	20,595,778	41,605,368
3.	Loss adjustment expenses incurred	178,952	181,398	385,736
4.	Other underwriting expenses incurred	52,735,059	61,893,960	81,884,536
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	105,399,570	82,671,136	123,875,640
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	314,771,502	345,750,044	443,326,728
	INVESTMENT INCOME			
9.	Net investment income earned	106,337,988	91,916,699	126,568,171
10.	Net realized capital gains (losses) less capital gains tax of $ (129,787)	(469,139)	(1,450,280)	(1,574,023)
11.	Net investment gain (loss) (Lines 9 + 10)	105,868,849	90,466,419	124,994,148
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	4,996,662	4,962,500	6,575,000
15.	Total other income (Lines 12 through 14)	4,996,662	4,962,500	6,575,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	425,637,013	441,178,963	574,895,876
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	425,637,013	441,178,963	574,895,876
19.	Federal and foreign income taxes incurred	64,581,131	63,441,734	79,380,208
20.	Net income (Line 18 minus Line 19)(to Line 22)	361,055,882	377,737,229	495,515,668
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,101,893,258	1,004,104,302	1,004,104,302
22.	Net income (from Line 20)	361,055,882	377,737,229	495,515,668
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(5,412,654)	(111,220)	(2,403,520)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(5,526,550)	409,302	2,778,741
27.	Change in nonadmitted assets	2,967,636	(272,800)	(1,840,777)
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(215,000,000)	(169,486,638)	(169,486,638)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(102,357,105)	(144,313,986)	(226,774,518)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	35,727,209	63,961,886	97,788,956
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,137,620,467	1,068,066,188	1,101,893,258
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	4,996,662	4,962,500	6,575,000
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,996,662	4,962,500	6,575,000
3701.	Increase in contingency reserves	(102,357,105)	(144,313,986)	(184,301,729)
3702.	Contingency reserve assumed from commutation of EPA			(42,472,789)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(102,357,105)	(144,313,986)	(226,774,518)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	422,309,356	426,750,133	559,886,657
2.	Net investment income	102,684,014	95,491,781	125,335,756
3.	Miscellaneous income	4,980,912	4,862,500	6,475,000
4.	Total (Lines 1 to 3)	529,974,282	527,104,414	691,697,413
5.	Benefit and loss related payments	19,727,513	9,989,250	14,478,662
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	59,878,551	67,412,091	79,629,197
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	67,422,915	64,795,542	87,608,964
10.	Total (Lines 5 through 9)	147,028,979	142,196,883	181,716,823
11.	Net cash from operations (Line 4 minus Line 10)	382,945,303	384,907,531	509,980,590
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	329,601,578	219,282,900	296,924,913
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	494,632	727,478	1,145,304
	12.5 Other invested assets	11,879,922	9,918,717	17,450,905
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	9,410,555	20,373,692	9,916,432
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	351,386,687	250,302,787	325,437,554
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	516,852,030	666,411,303	795,860,250
	13.2 Stocks	54,800	64,500	64,500
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	494,632	417,826	417,826
	13.5 Other invested assets	66,934,139	16,775,229	25,340,636
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	584,335,601	683,668,858	821,683,212
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(232,948,914)	(433,366,071)	(496,245,658)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	215,000,000	107,500,000	107,500,000
	16.6 Other cash provided (applied)	(804,210)	(913,273)	1,568,545
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(215,804,210)	(108,413,273)	(105,931,455)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(65,807,821)	(156,871,813)	(92,196,523)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	210,390,359	302,586,882	302,586,882
	19.2 End of period (Line 18 plus Line 19.1)	144,582,538	145,715,069	210,390,359

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

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 361,055,882	$ 495,515,668
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 361,055,882	$ 495,515,668
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$1,137,620,467	$1,101,893,258
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$1,137,620,467	$1,101,893,258

B. No significant change from year-end 2024.

C. The Company uses the following accounting policies:

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

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

(3)-(5) No significant change from year-end 2024.

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

(7)-(13) No significant change from year-end 2024.

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

2. Accounting Changes and Correction of Errors

No significant change from year-end 2024.

3. Business Combinations and Goodwill

No significant change from year-end 2024.

4. Discontinued Operations

No significant change from year-end 2024.

5. Investments

A. No significant change from year-end 2024.

B. No significant change from year-end 2024.

C. No significant change from year-end 2024.

D. Asset-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2)

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st Quarter	—	—	—
OTTI recognized 2nd Quarter			—
d. Intent to sell	—	—	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
f. Total 2nd Quarter	—	—	—
OTTI recognized 3rd Quarter			—
g. Intent to sell	595,000	40,038	554,962
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
i. Total 3rd Quarter	595,000	40,038	554,962
OTTI recognized 4th Quarter			—
j. Intent to sell	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
l. Total 4th Quarter	—	—	—
m. Annual Aggregate Total		$ 40,038	

(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: $2,035,020
2. 12 Months or longer: $37,819,051

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $156,073,987
2. 12 Months or longer: $440,815,598

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

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

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

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

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

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

J. No significant change from year-end 2024.

K. No significant change from year-end 2024.

L. No significant change from year-end 2024.

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

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

O. No significant change from year-end 2024.

P. No significant change from year-end 2024.

NOTES TO FINANCIAL STATEMENTS

Q. No significant change from year-end 2024.

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

S. The Company does not have Aggregate Collateral Loans.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2024.

7. Investment Income

No significant change from year-end 2024.

8. Derivative Instruments

The Company had no derivative instruments at September 30, 2025.

9. Income Taxes

No significant change from year-end 2024.

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

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

B. Essent Guaranty paid to its parent, Essent US Holdings, Inc., dividends of $65 million on March 31, 2025, $65 million on June 30, 2025 and $85 million on September 26, 2025.

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

11. Debt

A. No significant change from year-end 2024.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $1,039,613,414. The Company calculated this amount as 25% of admitted assets as of September 30, 2025.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$684,800	$684,800	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$684,800	$684,800	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$1,039,613,414	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(2) Prior Year-end

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$630,000	$630,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	$630,000	$630,000	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$997,074,713	XXX	XXX

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

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

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

	1 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
Membership Stock						
1. Class A	—	—	—	—	—	—
2. Class B	$684,800	$684,800	—	—	—	—

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, 2025.

(4) The Company has not borrowed any funds from the FHLB as of September 30, 2025.

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

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

E. No significant change from year-end 2024.

F. No significant change from year-end 2024.

G. No significant change from year-end 2024.

H. No significant change from year-end 2024.

I. No significant change from year-end 2024.

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

No significant change from year-end 2024.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2024.

15. Leases

No significant change from year-end 2024.

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

No significant change from year-end 2024.

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

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change from year-end 2024.

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

No significant change from year-end 2024.

20. Fair Value Measurements

A.

1) Fair value measurements as of September 30, 2025:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
Issuer Credit Obligations (D-1.1)	$ 579,964	$13,685,154	$ —	$14,265,118
Asset-Backed Securities (D-1.2)	—	985,322	—	985,322
Total Bonds	579,964	14,670,476	—	15,250,440
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 113,572	$ —	$ —	$ 113,572
Other Money Market Mutual Funds	80,102,436	—	—	80,102,436
Total Cash Equivalents	80,216,008	—	—	80,216,008
Other Long Term Assets (BA)				
Debt Securities That Lack Substantive Credit Enhancement	$ —	9,577,035	$ —	$ 9,577,035
Total Other Long Term Assets (BA)	—	9,577,035	—	9,577,035
Total Assets at Fair Value	$80,795,972	$24,247,511	$ —	$105,043,483

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, 2025

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$3,580,260,317	$3,683,547,716	$ 604,772,349	$2,975,487,968	$ —	$ —
Cash equivalents	80,216,008	80,216,008	80,216,008	—	—	—
Common stocks	684,800	684,800	—	684,800	—	—

December 31, 2024

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

NOTES TO FINANCIAL STATEMENTS

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 2024.

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	5	$ 973,915,762
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2024.

22. Events Subsequent

The Company has considered subsequent events through November 7, 2025.

23. Reinsurance

No significant change from year-end 2024.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2024 were $174,473,390. For the period ended September 30, 2025, $19,355,958 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $112,337,177 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $42,780,255 favorable prior-year development during the period of December 31, 2024 to September 30, 2025. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2024.

26. Intercompany Pooling Arrangements

No significant change from year-end 2024.

27. Structured Settlements

No significant change from year-end 2024.

28. Healthcare Receivables

No significant change from year-end 2024.

29. Participating Policies

No significant change from year-end 2024.

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserve

No significant change from year-end 2024.

31. High Deductibles

No significant change from year-end 2024.

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

No significant change from year-end 2024.

33. Asbestos/Environmental Reserves

No significant change from year-end 2024.

34. Subscriber Savings Accounts

No significant change from year-end 2024.

35. Multiple Peril Crop Insurance

No significant change from year-end 2024.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS.....
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS.....
103577	Loomis, Sayles & Company, L.P.	JIZPN2RX3UMNOYIDI313	SEC	NO.....
.....	.....	.....	.....	.....

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

18.2 If no, list exceptions:

.....

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
39617	33-0378686	Group Ark Insurance Limited	CA	Authorized		
13056	37-0915434	RLI Insurance Company	IL	Authorized		
30058	75-1444207	SCOR Reinsurance COmpany	NY	Authorized		
00000	AA-3191289	Fidelis Insurance Bermuda Limited	BMU	Authorized		
00000	AA-3190875	Hiscox Insurance Company (Bermuda) Limited	BMU	Authorized		
00000	AA-3191321	SiriusPoint Bermuda Insurance Company Ltd	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

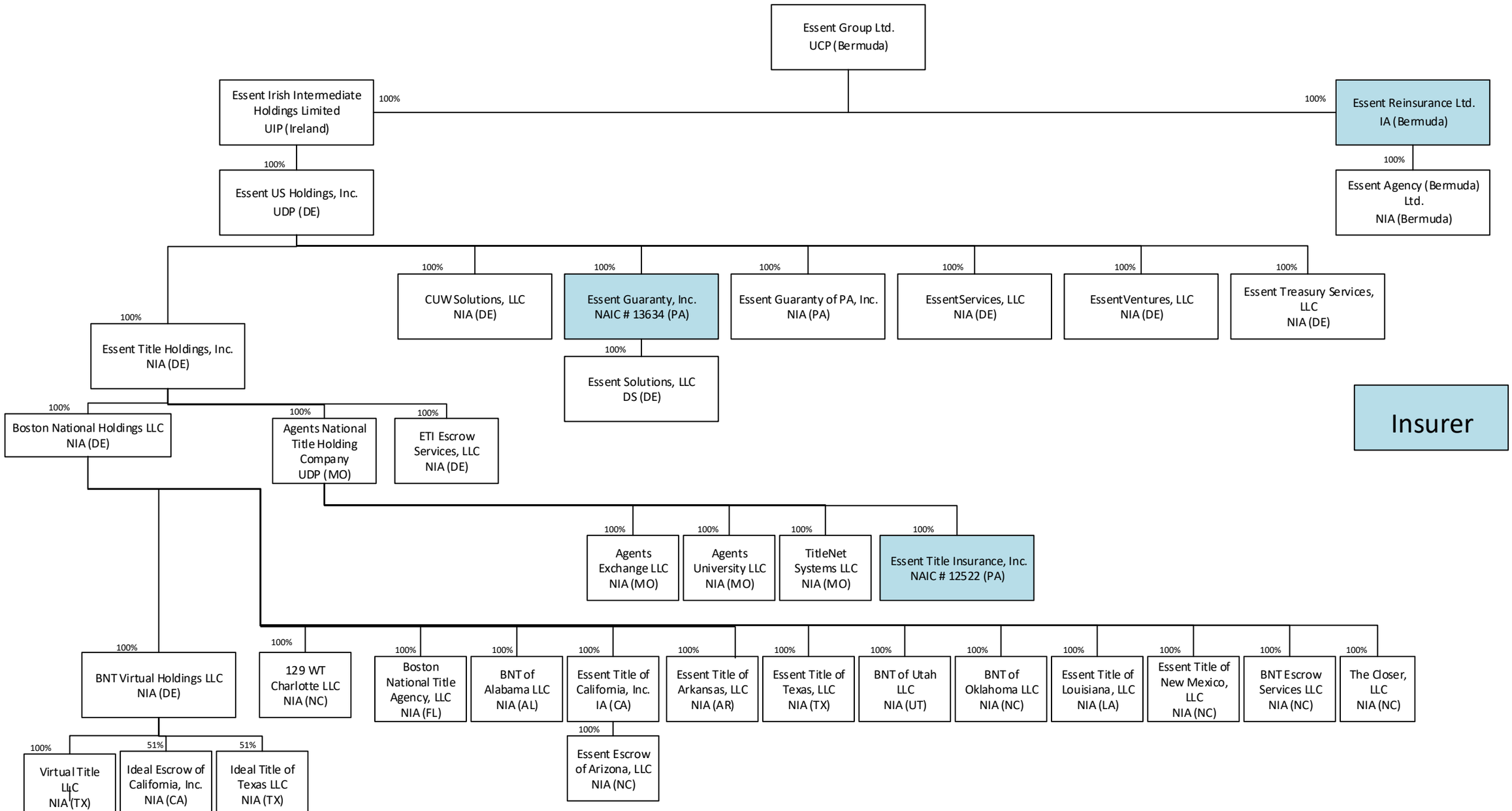
Current Year to Date - Allocated by States and Territories

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	7,130,986	7,006,998	453,449	342,760	2,753,577	1,985,302
2. Alaska AK	L	1,183,769	1,373,678	717	279,057	338,772	655,912
3. Arizona AZ	L	28,555,874	26,879,266	2,137,647	1,085,527	14,249,328	8,468,757
4. Arkansas AR	L	6,123,691	6,748,577	356,642	115,779	1,813,625	1,456,755
5. California CA	L	82,044,493	81,305,568	4,714,657	1,535,022	70,616,188	53,208,451
6. Colorado CO	L	26,085,322	25,837,024	2,435,867	606,071	8,931,767	7,169,704
7. Connecticut CT	L	5,908,664	6,098,598	95,223	105,833	2,315,229	1,746,384
8. Delaware DE	L	1,753,319	1,778,692	92,780	14	658,934	525,897
9. District of Columbia DC	L	1,296,784	1,340,302	120,967	89,233	998,676	662,965
10. Florida FL	L	95,999,936	88,570,604	2,676,396	1,132,300	65,151,663	38,463,354
11. Georgia GA	L	30,286,134	27,871,089	1,782,356	558,625	17,475,348	11,478,706
12. Hawaii HI	L	1,711,403	1,612,708		36,003	1,097,830	633,144
13. Idaho ID	L	7,921,634	7,190,751	334,839	421,304	2,861,197	1,962,402
14. Illinois IL	L	19,749,500	20,602,957	1,169,334	1,229,199	9,496,486	9,390,296
15. Indiana IN	L	12,559,151	11,332,757	535,932	246,766	5,039,469	3,857,562
16. Iowa IA	L	2,948,595	3,087,521	133,811	278,998	871,833	850,924
17. Kansas KS	L	3,419,156	3,253,783	331,792	18,456	900,227	622,650
18. Kentucky KY	L	6,176,283	5,761,073	184,626	76,638	2,144,009	1,559,686
19. Louisiana LA	L	6,756,094	7,143,226	1,257,303	487,424	5,950,976	4,382,158
20. Maine ME	L	1,667,374	1,561,454		115,783	892,854	718,648
21. Maryland MD	L	15,999,599	16,491,994	219,320	424,204	7,997,068	5,492,682
22. Massachusetts MA	L	8,793,974	8,769,618	232,320	20,143	3,880,786	3,363,625
23. Michigan MI	L	20,266,934	18,771,633	1,123,219	487,484	7,907,741	5,828,219
24. Minnesota MN	L	15,134,256	14,630,458	780,819	392,759	4,591,709	3,899,171
25. Mississippi MS	L	2,193,645	2,186,178	166,215	181,347	950,307	881,477
26. Missouri MO	L	10,436,187	10,535,608	687,529	568,416	2,662,157	2,030,138
27. Montana MT	L	1,405,796	1,385,027	7,650	74,828	336,947	220,673
28. Nebraska NE	L	2,718,331	2,781,052	9,180	15,608	754,037	512,858
29. Nevada NV	L	14,486,839	14,362,837	327,904	73,359	6,448,776	5,292,687
30. New Hampshire NH	L	2,306,240	2,211,776	37,221		597,489	446,713
31. New Jersey NJ	L	16,775,355	17,910,532	292,089	200,631	7,428,979	6,191,914
32. New Mexico NM	L	2,833,254	2,799,080	1,060	22,880	928,327	692,530
33. New York NY	L	17,624,934	16,763,438	513,965	248,827	11,889,596	9,806,971
34. North Carolina NC	L	21,938,842	20,261,302	250,569	268,313	6,769,882	4,642,861
35. North Dakota ND	L	847,432	837,877	28	70,213	454,731	394,139
36. Ohio OH	L	20,129,913	19,243,229	279,031	922,954	6,761,746	5,050,125
37. Oklahoma OK	L	5,860,221	6,045,101	145,066	57,288	2,116,958	1,785,807
38. Oregon OR	L	10,298,170	9,941,314	905,899	69,877	4,747,303	3,280,479
39. Pennsylvania PA	L	15,850,201	16,218,657	442,658	480,573	6,583,525	5,544,865
40. Rhode Island RI	L	1,058,759	1,116,253			235,947	232,577
41. South Carolina SC	L	10,894,722	10,078,079	469,581	87,700	4,237,016	2,928,615
42. South Dakota SD	L	709,014	716,493	39,933	57,758	228,122	201,296
43. Tennessee TN	L	15,761,128	14,457,129	713,801	354,334	4,599,321	3,519,818
44. Texas TX	L	88,750,031	82,366,263	8,879,178	1,753,870	46,137,439	34,423,707
45. Utah UT	L	16,340,145	14,777,520	241,298	29,732	7,331,926	3,791,470
46. Vermont VT	L	562,044	607,160			212,239	334,614
47. Virginia VA	L	15,874,793	16,653,798	280,706	139,074	4,918,347	3,508,703
48. Washington WA	L	22,864,266	22,111,459	658,158	532,045	7,724,326	6,023,509
49. West Virginia WV	L	1,416,422	1,388,215	46	76,391	308,982	285,953
50. Wisconsin WI	L	7,641,647	7,448,307	68,989	182,598	2,223,195	1,933,449
51. Wyoming WY	L	771,384	778,114		30,862	237,353	183,884
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	737,822,640	711,002,127	36,587,770	16,584,860	376,760,265	272,525,186
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	86-3270759				EssentServices, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270350				EssentVentures, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	87-1422316				Essent Treasury Services, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	92-2590985				Essent Title Holdings, Inc.	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-0210286				129 WT Charlotte LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4052369				Agents Exchange LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-3430255				Agents National Title Holding Company	MO	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp.	12522	20-3840531				Essent Title Insurance, Inc	PA	IA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-4533962				Agents University LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	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	84-2351775				BNT Virtual Holdings LLC	DE	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3723074				Boston National Holdings LLC	DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4860829				Boston National Title Agency, LLC	FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	88-1297605				Ideal Title of Texas LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	87-4654854				Ideal Escrow of California Inc.	CA	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	38-3880269				The Closer, LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-2901911				TitleNet Systems LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	84-2450700				Virtual Title LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	39-3978248				ETI Escrow Services,LLC	DE	NIA	Essent Title 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	760,544,566	105,958,216	13.9	6.2
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	760,544,566	105,958,216	13.9	6.2
	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	247,777,534	737,822,640	711,002,127
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	247,777,534	737,822,640	711,002,127
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2025 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2025 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2025 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2022 + Prior	22,768	1,701	24,469	3,363	0	3,363	12,228	0	915	13,143	(7,177)	(786)	(7,963)
2. 2023	41,488	3,099	44,587	6,698	0	6,698	23,941	0	1,791	25,732	(10,849)	(1,308)	(12,157)
3. Subtotals 2023 + Prior	64,256	4,800	69,056	10,061	0	10,061	36,169	0	2,706	38,875	(18,026)	(2,094)	(20,120)
4. 2024	98,158	7,259	105,417	9,295	0	9,295	68,361	0	5,101	73,462	(20,502)	(2,158)	(22,660)
5. Subtotals 2024 + Prior	162,414	12,059	174,473	19,356	0	19,356	104,530	0	7,807	112,337	(38,528)	(4,252)	(42,780)
6. 2025	XXX	XXX	XXX	XXX	575	575	XXX	88,333	6,537	94,870	XXX	XXX	XXX
7. Totals	162,414	12,059	174,473	19,356	575	19,931	104,530	88,333	14,344	207,207	(38,528)	(4,252)	(42,780)
8. Prior Year-End Surplus As Regards Policyholders	1,101,893										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (23.7)	2. (35.3)	3. (24.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (3.9)

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	727,478
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	494,632	417,826
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		(126,949)
5.	Deduct amounts received on disposals	494,632	1,018,355
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

		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)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	165,845,282	150,784,589
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	42,070,749	15,915,744
	2.2 Additional investment made after acquisition	24,863,390	9,424,892
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	29,458	
5.	Unrealized valuation increase/(decrease)	4,067,978	(3,238,171)
6.	Total gain (loss) on disposals	0	10,409,133
7.	Deduct amounts received on disposals	11,879,922	17,450,905
8.	Deduct amortization of premium, depreciation and proportional amortization	2,088,095	
9.	Total foreign exchange change in book/adjusted carrying value	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	222,908,840	165,845,282
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	222,908,840	165,845,282

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,500,770,908	3,078,998,721
2.	Cost of bonds and stocks acquired	516,906,830	795,924,750
3.	Accrual of discount	5,508,259	5,541,911
4.	Unrealized valuation increase/(decrease)	167,435	435,163
5.	Total gain (loss) on disposals	(511,582)	(1,460,752)
6.	Deduct consideration for bonds and stocks disposed of	329,631,712	358,911,551
7.	Deduct amortization of premium	8,769,373	19,234,456
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	40,038	522,876
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	30,134	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,684,430,861	3,500,770,908
12.	Deduct total nonadmitted amounts	198,345	198,345
13.	Statement value at end of current period (Line 11 minus Line 12)	3,684,232,516	3,500,572,563

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	2,008,634,541	34,084,204	21,442,580	5,192,931	1,994,487,852	2,008,634,541	2,026,469,097	1,950,832,081
2.	NAIC 2 (a)	472,083,726	28,112,168	9,794,128	(5,382,636)	480,286,879	472,083,726	485,019,130	471,023,941
3.	NAIC 3 (a)	12,500,385	72,414	117,559	1,197,321	12,609,977	12,500,385	13,652,561	15,146,910
4.	NAIC 4 (a)	1,933,055	56,891	32,145	(1,143,630)	1,889,763	1,933,055	814,170	842,877
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	2,495,151,707	62,325,677	31,386,412	(136,014)	2,489,274,471	2,495,151,707	2,525,954,958	2,437,845,810
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,085,520,660	67,264,755	71,500,451	1,531,466	1,059,070,742	1,085,520,660	1,082,816,431	988,426,716
9.	NAIC 2	80,297,196	4,114,420	8,787,109	(1,833,503)	83,643,742	80,297,196	73,791,005	72,722,081
10.	NAIC 3	942,288	0	0	43,033	990,079	942,288	985,322	947,957
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	1,166,760,145	71,379,176	80,287,560	(259,003)	1,143,704,564	1,166,760,145	1,157,592,758	1,062,096,754
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	0	0	0	0	0	0	0	0
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	0	0	0	0	0	0	0	0
22.	Total ICO, ABS & Preferred Stock	3,661,911,852	133,704,853	111,673,972	(395,017)	3,632,979,035	3,661,911,852	3,683,547,716	3,499,942,563

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	XXX	0	0	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	0	126,112,081
2.	Cost of short-term investments acquired	74,847	0
3.	Accrual of discount	0	2,726,401
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	74,847	128,838,483
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	104,703,091	72,020,810
2.	Cost of cash equivalents acquired	467,787,785	1,365,114,795
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	492,274,868	1,332,432,514
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,216,008	104,703,091
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	80,216,008	104,703,091

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC		12/20/2019			249,586		274,546	0.200
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC		06/23/2023			489,772		1,802,119	0.200
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023			49,994		2,530,235	1.200
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			74,760		3,614,525	9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			5,143,316		3,797,892	3.700
000000-00-0	Gallatin Point Capital Partners III LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/09/2025			5,300,183		33,586,583	7.400
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								0	11,307,611	0	45,605,900	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			650,479		0	0.600
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated								0	650,479	0	0	XXX
6899999. Total - Unaffiliated								0	11,958,090	0	45,605,900	XXX
6999999. Total - Affiliated								0	0	0	0	XXX
7099999 - Totals								0	11,958,090	0	45,605,900	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
000000-00-0	Amplify FG Holdco, L.P.	New York	NY	Amplify FG Holdco GP, LLC	05/28/2025	09/30/2025	135,964					0		135,964	135,964			0	
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC	12/20/2019	08/08/2025	1,673,275					0		1,673,275	1,673,275			0	
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC	06/23/2023	09/09/2025	249,586					0		249,586	249,586			0	
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.	05/18/2023	09/10/2025	191,983					0		191,983	191,983			0	
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	08/14/2025	1,346,509					0		1,346,509	1,346,509			0	
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	08/15/2025	714,848					0		714,848	714,848			0	
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							4,312,165	0	0	0	0	0	0	4,312,165	4,312,165	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	08/29/2025	1,041,167					0		1,041,167	1,041,167			0	
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	09/30/2025	36,510					0		36,510	36,510			0	
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY	U.S. Real Property Income Fund Advisors, LLC	04/01/2019	09/30/2025	615,907					0		615,907	615,907			0	
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							1,693,584	0	0	0	0	0	0	1,693,584	1,693,584	0	0	0	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp	07/08/2022	08/25/2025	650,479					0		650,479	650,479			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
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							650,479	0	0	0	0	0	0	650,479	650,479	0	0	0	0
6899999. Total - Unaffiliated							6,656,228	0	0	0	0	0	0	6,656,228	6,656,228	0	0	0	0
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							6,656,228	0	0	0	0	0	0	6,656,228	6,656,228	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
152645-GZ-4	CENTRAL BERKSHIRE MASS REGL SCH DIST	07/24/2025	MORGAN STANLEY		1,169,838	1,625,000	7,313	1.B FE
152645-HA-8	CENTRAL BERKSHIRE MASS REGL SCH DIST	07/24/2025	MORGAN STANLEY		1,089,458	1,540,000	6,930	1.B FE
421111-AV-7	HAYS CONSOLIDATED INDEPENDENT SCHOOL DIS	08/05/2025	FIRST TENNESSEE BANK N A BOND		1,097,532	1,045,000	0	1.A FE
704537-XQ-7	PEA RIDGE ARK SCH DIST NO 109	07/24/2025	MORGAN STANLEY		929,703	1,665,000	17,101	1.C FE
881405-NW-0	TERRELL TEX INDPT SCH DIST	08/05/2025	PIPER JAFFRAY		1,050,500	1,000,000	0	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					5,337,030	6,875,000	31,343	XXX
116475-2W-3	BROWNSVILLE TEX UTIL SYS REV	07/23/2025	MORGAN STANLEY		1,987,660	2,980,000	35,760	1.C FE
190760-JN-9	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL	07/23/2025	MERRILL LYNCH & CO		1,025,070	1,000,000	0	1.D FE
23503C-GA-9	DALLAS FORT WORTH TEX INTL ARPT REV	09/11/2025	MERRILL LYNCH & CO		1,669,335	1,550,000	0	1.D FE
451174-AY-2	IDAHO ENERGY RES AUTH TRANSMISSION FACS	07/09/2025	MERRILL LYNCH & CO		720,000	720,000	0	1.C FE
54811B-U6-6	LOWER COLO RIV AUTH TEX TRANSMISSION SVC	08/06/2025	JP MORGAN		3,662,684	3,535,000	0	1.E FE
645424-BM-3	NEW HOPE CULTURAL ED FACS FIN CORP TEX H	08/14/2025	GOLDMAN SACHS		1,031,240	1,000,000	0	1.D FE
64972J-VL-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	07/08/2025	MCDONALD & CO		424,963	425,000	6,487	1.A FE
717817-YY-0	PHILADELPHIA PA ARPT REV	08/15/2025	JP MORGAN		1,950,472	1,905,000	0	1.E FE
72205R-JY-9	PINAL CNTY ARIZ REV OBLIGS	07/09/2025	Northern Trust		915,000	915,000	0	1.C FE
89602R-PC-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS	08/06/2025	MORGAN STANLEY		1,055,647	1,030,000	0	1.D FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					14,442,071	15,060,000	42,247	XXX
00774M-BS-3	AERCAP IRELAND CAPITAL DAC	09/22/2025	MORGAN STANLEY		2,255,549	2,275,000	0	2.A FE
007944-AN-1	ADVENTIST HEALTH SYSTEM/WEST	09/10/2025	RBC		2,465,000	2,465,000	0	2.A FE
06738E-CV-5	BARCLAYS PLC	09/04/2025	CITADEL		4,028,920	4,000,000	103,736	2.A FE
40139L-BN-2	GUARDIAN LIFE GLOBAL FUNDING	09/30/2025	Northern Trust		2,555,000	2,555,000	0	1.B FE
404121-AJ-4	HCA INC	07/22/2025	Northern Trust		5,134,000	5,000,000	110,938	2.C FE
46647P-FC-5	JPMORGAN CHASE & CO	07/16/2025	Northern Trust		415,000	415,000	0	1.G FE
571903-BX-0	MARRIOTT INTERNATIONAL INC	08/18/2025	JP MORGAN		519,278	525,000	0	2.B FE
68389X-DA-0	ORACLE CORP	09/18/2025	MERRILL LYNCH & CO		4,939,905	4,750,000	33,382	2.B FE
704326-AC-1	PAYCHEX INC	09/04/2025	Northern Trust		3,644,655	3,500,000	78,944	2.A FE
83444M-AP-6	SOLVENTUM CORP	07/22/2025	Northern Trust		2,578,575	2,500,000	53,250	2.C FE
871607-AB-3	SYNOPSYS INC	07/22/2025	Northern Trust		2,524,800	2,500,000	40,688	2.B FE
88240T-AB-7	ERCOTT 2022 A2 - ABS	07/01/2025	FIRST TENNESSEE BANK N A BOND		1,535,103	1,500,000	0	1.A FE
883556-DE-9	THERMO FISHER SCIENTIFIC INC	09/30/2025	Northern Trust		9,800,000	9,800,000	0	1.G FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					42,395,785	41,785,000	420,938	XXX
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	09/12/2025	Unknown		3,803	3,803	0	3.C
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	07/31/2025	Unknown		14,598	14,598	0	3.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	09/04/2025	Unknown		54,521	54,521	0	3.B PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	07/31/2025	Unknown		3,788	3,788	0	3.B PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	04/29/2025	Unknown		1,310	1,310	0	3.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	09/29/2025	Unknown		1,833	1,833	0	3.C PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	07/02/2025	Unknown		561	561	0	3.C PL
875468-AB-2	Tangent Technologies Acquisition, LLC -	08/18/2025	Unknown		42,879	42,879	0	4.B
91860#-AC-8	VPET USA, LLC - Revolving Loan	09/11/2025	Unknown		6,012	6,012	0	3.B PL
97143*-AA-2	Wilmar, LLC - Revolving Loan	08/04/2025	Unknown		21,487	21,487	0	2.B PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					150,791	150,791	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					62,325,677	63,870,791	494,528	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					62,325,677	63,870,791	494,528	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					62,325,677	63,870,791	494,528	XXX
3140WO-P7-4	FN FA0445 - RMBS	08/19/2025	Northern Trust		2,475,919	2,472,635	7,178	1.A
31418F-DA-2	FN MA5496 - RMBS	09/08/2025	Northern Trust		2,558,770	2,563,376	2,848	1.A
31427M-BU-4	FH SL0050 - RMBS	08/19/2025	Northern Trust		2,521,803	2,496,062	7,246	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					7,556,491	7,532,073	17,271	XXX
3137HN-4Q-8	FRETE ML-31 AUS - CMBS	09/16/2025	MORGAN STANLEY		1,087,771	1,070,000	3,208	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,087,771	1,070,000	3,208	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
71783T-AQ-3	PHILADELPHIA PA HSG AUTH GTD REV	08/21/2025	PNC BANK, N.A./IPA		3,611,645	3,485,000	0	1.D FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					3,611,645	3,485,000	0	XXX
05494N-AC-5	BBCMS 2025-5C37 A3 - CMBS	09/05/2025	Barclays Bank		2,523,400	2,450,000	8,191	1.A FE
05556C-AF-7	BBCMS 2025-5C36 B - CMBS	07/18/2025	Northern Trust		1,493,460	1,450,000	1,495	1.D FE
05594G-AA-3	BSTN 25HUB A - CMBS	09/29/2025	FIRST UNION CAPITAL		155,000	155,000	349	1.A FE
07337D-AE-0	BBCMS 2025-C35 AS - CMBS	07/10/2025	Northern Trust		2,574,864	2,500,000	9,333	1.A FE
081934-AR-2	BMARK 2025-V17 A3 - CMBS	09/11/2025	Various		3,543,200	3,440,000	13,577	1.A FE
123913-AA-3	BX 25VLT7 A - CMBS	07/07/2025	Morgan Stanley		1,355,000	1,355,000	0	1.A FE
61779C-AH-7	MSBAM 2025-C35 A5 - CMBS	07/18/2025	Northern Trust		2,059,926	2,000,000	4,068	1.A FE
62957F-AA-7	NY 25299P A - CMBS	07/23/2025	Various		1,402,431	1,365,000	5,009	1.A FE
67121T-AA-7	NYC 25300P A - CMBS	08/18/2025	MORGAN STANLEY		1,402,023	1,400,000	3,415	1.A FE
69382V-AA-2	P11 25P11 A - CMBS	07/15/2025	CITIGROUP GLOBAL MARKETS INC.		999,915	1,000,000	4,602	1.A FE
74984N-AA-2	RFR 25SGRM A - CMBS	07/23/2025	CHASE SECURITIES INC		1,274,658	1,255,000	4,313	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					18,783,878	18,370,000	54,352	XXX
039937-BA-4	ARES 63R D1R - CDO	07/21/2025	COWEN AND COMPANY, LLC		1,150,000	1,150,000	0	2.C FE
08186U-AW-2	BSP 22RR BRR - CDO	07/11/2025	Various		2,435,000	2,435,000	0	1.C FE
09077F-AL-9	BGCLO 6R A1R - CDO	07/22/2025	BNP Paribas		1,559,665	1,555,000	3,974	1.A FE
12567H-AS-1	CIFC 217R BR - CDO	08/21/2025	NOMURA SECS		2,445,000	2,445,000	0	1.C FE
12719R-AG-2	CTM 252 C - CDO	09/26/2025	JEFFERIES & COMPANY, INC.		1,230,000	1,230,000	0	1.
55955E-AY-4	MAGNE 27RR BRR - CDO	09/17/2025	Amherst Pierpont Securities		350,000	350,000	0	1.
67121R-AJ-2	OAKC 10R C - CDO	09/18/2025	COWEN AND COMPANY, LLC		934,650	930,000	5,496	1.
676916-AL-3	OAKC 12RR C - CDO	09/18/2025	COWEN AND COMPANY, LLC		1,005,000	1,000,000	10,210	1.F FE
871670-AU-2	SYMP 24RR BR - CDO	08/26/2025	Northern Trust		1,175,000	1,175,000	0	1.
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					12,284,315	12,270,000	19,681	XXX
00833B-AP-3	AFRMT 253 B - ABS	09/17/2025	SALOMON BROTHERS INC		109,994	110,000	0	1.C FE
14688A-AG-2	CRVNA 2025-P3 D - ABS	09/16/2025	Amherst Pierpont Securities		749,889	750,000	0	2.B FE
16145N-AC-5	CHAOT 251 A3 - ABS	07/23/2025	Northern Trust		6,499,365	6,500,000	0	1.A FE
34536B-AA-5	FORDR 25REV2 A - ABS	08/05/2025	Northern Trust		2,199,123	2,200,000	0	1.A FE
34536B-AB-3	FORDR 25REV2 B - ABS	08/05/2025	Northern Trust		1,499,781	1,500,000	0	1.C FE
39571V-AE-8	GSKY 252 B - ABS	07/15/2025	GOLDMAN		164,995	165,000	0	1.C FE
44935J-AG-1	HART 2025-C C - ABS	09/09/2025	SALOMON BROTHERS INC		554,824	555,000	0	1.E FE
62957C-AA-4	NYCTL 25A A - ABS	09/10/2025	CHASE SECURITIES INC		1,721,834	1,722,000	0	1.A FE
63942E-AB-4	NAVSL 2021-E B - ABS	09/17/2025	SMBC NIKKO SECURITIES AMERICA, INC.		75,600	105,000	18	1.C FE
91824U-AB-2	VFI 251 B - ABS	08/11/2025	Keybank		254,985	255,000	0	1.F FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					13,830,389	13,862,000	18	XXX
00038P-AA-8	AASET 211 A - ABS	09/03/2025	DONALDSON LUFKIN & JENRETTE		147,792	154,434	228	1.F FE
37893F-AA-6	SEACO 251H A - ABS	09/16/2025	Deutsche Bank International		649,998	650,000	0	2.B FE
379965-AD-8	GMALT 2025-3 A3 - ABS	08/05/2025	Northern Trust		1,149,825	1,150,000	0	1.A FE
63943G-AA-0	NAVTR 251 A - ABS	09/17/2025	MIZUHO SECURITIES USA INC.		564,988	565,000	0	1.F FE
858933-AF-1	SFUEL 25B C - ABS	08/12/2025	Montgomery		1,274,735	1,275,000	0	1.F FE
88315L-AL-2	TMCL 211 A - ABS	08/22/2025	Amherst Pierpont Securities		208,215	224,000	52	1.F FE
89680H-AE-2	TCF 2021-1 A - ABS	09/17/2025	PIPER JAFFRAY		91,470	99,933	145	1.F FE
96328G-CN-5	WFLF 252 C - ABS	07/22/2025	RBC Dain Rauscher (US)		609,949	610,000	0	1.G FE
98919W-AN-3	ZAYO 253 A2 - ABS	09/19/2025	Barclays Bank		725,000	725,000	0	1.G FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					5,421,972	5,453,367	425	XXX
06983X-AB-1	BSPNT 2025-1 B - ABS	08/20/2025	CANTOR FITZGERALD		675,000	675,000	0	2.B FE
15201G-AA-7	CNP 25A A1 - ABS	09/09/2025	SALOMON BROTHERS INC		804,980	805,000	0	1.A FE
15201G-AB-5	CNP 25A A2 - ABS	09/09/2025	SALOMON BROTHERS INC		569,985	570,000	0	1.A FE
87342R-AJ-3	BELL 2021-1 A23 - ABS	08/13/2025	FIRST UNION CAPITAL		654,571	756,525	4,220	2.B FE
88240P-AB-5	ERCOTT 2025 A - ABS	08/05/2025	Northern Trust		2,429,818	2,430,000	0	1.A FE
88240T-AB-7	ERCOTT 2022 A2 - ABS	07/01/2025	Reclassification		1,535,564	1,500,000	0	1.A FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					6,669,919	6,736,525	4,220	XXX
23284B-AH-7	CYRUS 243 A2 - ABS	08/06/2025	Societe Generale		125,785	130,000	285	1.G FE
23802Y-AB-3	HYPER 2025-1 B - ABS	09/11/2025	Deutsche Bank International		1,384,962	1,385,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
268332-AA-1	ECORE 251 A2 - ABS	07/16/2025	TORONTO DOMINION BK		622,048	650,000	0	1.G FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					2,132,795	2,165,000	285	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					71,379,176	70,943,965	99,459	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					71,379,176	70,943,965	99,459	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					71,379,176	70,943,965	99,459	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					133,704,853	134,814,756	593,987	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					133,704,853	XXX	593,987	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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	09/14/2025	U.S. DEPARTMENT OF TREASURY		6,900,000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	0	0	0	09/14/2025	1.
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					6,900,000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	0	0	0	XXX	XXX
..05968C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC	09/14/2025	Maturity @ 100.00		460,000	460,000	457,783	459,676	0	324	0	324	0	460,000	0	0	0	10,925	09/14/2025	2.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					460,000	460,000	457,783	459,676	0	324	0	324	0	460,000	0	0	0	10,925	XXX	XXX
..20772J-G4-8	CONNECTICUT ST	08/01/2025	Call @ 100.00		835,000	835,000	944,844	840,805	0	(5,805)	0	(5,805)	0	835,000	0	0	0	26,210	06/15/2032	1.D FE
..452153-BK-4	ILLINOIS ST	06/25/2025	Various		(440,637)	(440,637)	(500,022)	(486,807)	0	49,621	0	49,621	0	(437,186)	0	(3,451)	(3,451)	(11,236)	06/01/2033	1.C FE
..70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)	07/14/2025	Call @ 100.00		205,453	205,000	226,455	209,401	0	(2,078)	0	(2,078)	0	207,323	0	(2,323)	(2,323)	9,138	02/15/2026	1.C FE
..70914P-MJ-8	PENNSYLVANIA (COMMONWEALTH OF)	07/14/2025	Call @ 100.00		1,939,681	1,910,000	1,964,225	1,960,797	0	(4,730)	0	(4,730)	0	1,956,067	0	(46,067)	(46,067)	124,524	02/15/2030	1.C FE
..717813-XV-6	PHILADELPHIA PA	07/15/2025	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,780	07/15/2025	1.E FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					3,039,497	3,009,363	3,135,503	3,024,195	0	37,009	0	37,009	0	3,061,204	0	(51,841)	(51,841)	159,415	XXX	XXX
..178860-BQ-4	CIVICVENTURES ALASKA REV	09/08/2025	Maturity @ 100.00		900,000	900,000	1,032,813	910,175	0	(10,175)	0	(10,175)	0	900,000	0	0	0	45,875	09/01/2027	1.E FE
..341271-AD-6	FLORIDA ST BRD ADMIN FIN CORP REV	07/01/2025	Maturity @ 100.00		2,000,000	2,000,000	2,026,860	2,002,963	0	(2,963)	0	(2,963)	0	2,000,000	0	0	0	25,160	07/01/2025	1.C FE
..452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV	09/09/2025	Call @ 107.07		765,572	715,000	775,839	774,141	0	(3,061)	0	(3,061)	0	771,080	0	(5,508)	(5,508)	51,707	02/01/2035	1.E FE
..452281-JD-1	ILSSTD 2010-1 A3 - ABS	07/25/2025	Paydown		28,571	28,571	28,557	29,798	0	(1,226)	0	(1,226)	0	28,571	0	0	0	1,272	07/25/2045	1.B FE
..575896-QH-1	MASSACHUSETTS ST PORT AUTH REV	07/01/2025	Call @ 100.00		1,000,000	1,000,000	1,080,850	1,008,461	0	(8,461)	0	(8,461)	0	1,000,000	0	0	0	50,000	07/01/2040	1.C FE
..64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	07/08/2025	Unknown		424,963	425,000	421,536	424,676	0	288	0	288	0	424,963	0	0	0	13,925	08/01/2027	1.B FE
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	09/02/2025	Maturity @ 100.00		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	21,665	09/01/2035	1.E FE
..68608K-NF-1	OREGON	08/01/2025	Call @ 100.00		165,000	165,000	183,541	181,915	0	(522)	0	(522)	0	181,393	0	(16,393)	(16,393)	9,738	08/01/2038	1.B FE
..786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG	08/01/2025	Maturity @ 100.00		205,000	205,000	229,245	206,710	0	(1,710)	0	(1,710)	0	205,000	0	0	0	14,863	08/01/2025	1.D FE
..85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV	09/15/2025	Call @ 100.00		9,000	9,000	10,884	9,773	0	(197)	0	(197)	0	9,576	0	(576)	(576)	450	09/15/2027	1.D FE
..93978H-NX-9	WASHINGTON ST HEALTH CARE FACS AUTH REV	08/29/2025	Call @ 100.00		1,900,000	1,900,000	2,223,304	1,922,513	0	(22,513)	0	(22,513)	0	1,900,000	0	0	0	98,694	08/15/2028	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					7,908,106	7,857,571	8,523,430	7,981,124	0	(50,541)	0	(50,541)	0	7,930,583	0	(22,477)	(22,477)	333,348	XXX	XXX
..126650-CL-2	CVS HEALTH CORP	07/20/2025	Maturity @ 100.00		2,975,000	2,975,000	2,997,283	2,977,379	0	(2,379)	0	(2,379)	0	2,975,000	0	0	0	115,281	07/20/2025	2.B FE
..161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC	07/23/2025	Maturity @ 100.00		3,000,000	3,000,000	3,055,380	3,006,099	0	(6,099)	0	(6,099)	0	3,000,000	0	0	0	147,240	07/23/2025	2.C FE
..31677Q-BM-0	FIFTH THIRD BANK NA	07/28/2025	Maturity @ 100.00		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	21,725	07/28/2025	1.G FE
..45866F-AZ-7	INTERCONTINENTAL EXCHANGE INC	09/01/2025			0	0	0	4,014	0	(4,014)	0	(4,014)	0	0	0	0	0	(18,578)	09/01/2028	1.G FE
..46124H-AB-2	INTUIT INC	07/15/2025	Maturity @ 100.00		3,000,000	3,000,000	3,036,600	3,003,615	0	(3,615)	0	(3,615)	0	3,000,000	0	0	0	28,500	07/15/2025	1.G FE
..83444M-AP-6	SOLVENTUM CORP	09/10/2025	Not Available		1,604,067	1,530,000	1,578,088	0	0	(1,580)	0	(1,580)	0	1,576,508	0	27,559	27,559	42,574	03/01/2029	2.C FE
..N57445-AA-1	MINEJESA CAPITAL BV	08/10/2025	Paydown		181,116	181,116	193,794	186,193	0	(5,077)	0	(5,077)	0	181,116	0	0	0	8,377	08/10/2030	2.C FE
..Y51478-AA-6	LLPL CAPITAL PTE LTD	08/04/2025	Paydown		59,013	59,013	69,503	67,243	0	(8,230)	0	(8,230)	0	59,013	0	0	0	4,057	02/04/2039	2.C FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					11,369,196	11,295,129	11,480,648	9,794,544	0	(30,995)	0	(30,995)	0	11,341,637	0	27,559	27,559	349,176	XXX	XXX
..126650-BC-3	CVSPAS 5 CTF - CMBS	09/10/2025	Paydown		6,144	6,144	6,798	6,250	0	(105)	0	(105)	0	6,144	0	0	0	241	01/10/2028	2.B
..126650-BP-4	CVSPAS 06 CRT - CMBS	09/10/2025	Paydown		6,547	6,547	7,381	6,891	0	(344)	0	(344)	0	6,547	0	0	0	264	12/10/2028	2.B FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					12,691	12,691	14,179	13,141	0	(450)	0	(450)	0	12,691	0	0	0	504	XXX	XXX
. 000000-00-0	Diverzify Intermediate LLC - Second Amen	09/30/2025	Redemption @ 100.00		793	793	793	793	0	0	0	0	0	793	0	0	0	68	05/11/2027	2.A Z
..05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan	09/30/2025	Direct		858	858	858	847	11	0	0	11	0	858	0	0	0	45	11/17/2027	3.B PL
..05622*-AC-1	BCM One, Inc. - Initial Term Loan	09/30/2025	Redemption @ 100.00		2,950	2,950	2,950	2,928	22	0	0	22	0	2,950	0	0	0	181	11/17/2027	3.B PL
..09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	09/30/2025	Direct		2,168	2,168	2,146	2,146	22	0	0	22	0	2,168	0	0	0	162	09/17/2026	3.C PL
..09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	09/12/2025	Redemption @ 100.00		19,015	19,015	19,015	18,498	518	0	0	518	0	19,015	0	0	0	490	09/17/2026	3.C
..12751@-AB-0	CPC Millennium Acquisition LLC - Intial	08/13/2025	Unknown		1,111,396	1,111,396	1,111,396	1,111,396	0	0	0	0	0	1,111,396	0	0	0	61,607	11/30/2027	2.B PL
..23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	07/21/2025	Various		571	571	565	571	0	0	0	0	0	571	0	0	0	8	04/30/2027	3.B PL
..23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	09/10/2025	Various		41,788	41,788	41,788	21,917	504	0	0	504	0	41,788	0	0	0	10,447	04/30/2027	3.B PL
..25538*-AB-4	Diverzify Intermediate LLC - Second Amen	09/30/2025	Redemption @ 100.00		2,717	2,717	2,717	2,717	0	0	0	0	0	2,717	0	0	0	215	05/11/2027	2.A
..62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	04/30/2025	Redemption @ 100.00		0	0	26	(1,310)	0	0	0	0	0	0	0	0	0	18	10/31/2028	3.B PL
..62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	08/26/2025	Redemption @ 100.00		1,100	1,100	1,100	0	0	0	0	0	0	1,100	0	0	0	119	10/31/2028	3.C PL
..67098*-AA-0	OIA Acquisition, LLC - Effective Date Te	09/30/2025	Redemption @ 100.00		3,051	3,051	3,051	3,021	31	0	0	31	0	3,051	0	0	0	300	10/19/2027	3.A PL
..67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	09/30/2025	Redemption @ 100.00		752	752	752	750	2	0	0	2	0	752	0	0	0	55	10/19/2027	3.A PL
..67098*-AC-6	OIA Acquisition, LLC - Revolving Credit	07/31/2025	Redemption @ 100.00		18,632	18,632	18,632	0	0	0	0	0	0	18,632	0	0	0	1,246	10/19/2027	3.A PL
..68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen	09/30/2025	Direct		1,979	1,979	1,979	1,788	191	0	0	191	0	1,979	0	0	0	144	03/19/2027	3.A PL
..68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen	09/30/2025	Direct		2,012	2,012	2,012	1,991	20	0	0	20	0	2,012	0	0	0	146	03/19/2027	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..69431@-AB-8	PF, LLC - Term A Loan	09/30/2025	Direct		7,496	7,496	7,496	7,421	75	0	0	75	0	7,496	0	0	0	460	12/15/2026	3.B PL
..87546@-AA-4	Tangent Technologies Acquisition, LLC -	09/30/2025	Call @ 100.00		1,673	1,673	1,656	1,665	8	0	0	8	0	1,673	0	0	0	120	11/30/2027	4.B
..87546@-AB-2	Tangent Technologies Acquisition, LLC -	07/25/2025	Redemption @ 100.00		24,502	24,502	24,502	23,828	674	0	0	674	0	24,502	0	0	0	2,697	11/30/2026	4.B
..91860#-AC-8	VPET USA, LLC - Revolving Loan	07/28/2025	Call @ 100.00		17,306	17,306	17,306	17,133	173	0	0	173	0	17,306	0	0	0	534	12/31/2026	3.B PL
..91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa	09/30/2025	Direct		3,850	3,850	3,850	3,812	39	0	0	39	0	3,850	0	0	0	109	12/31/2027	3.B PL
..97143*-AA-2	Wilmar, LLC - Revolving Loan	08/13/2025	Redemption @ 100.00		86,217	86,217	86,217	0	0	0	0	0	0	86,217	0	0	0	10,167	12/30/2027	2.B PL
..97143*-AB-0	Wilmar, LLC - Initial Term Loan	08/13/2025	Redemption @ 100.00		329,470	329,470	329,470	329,470	0	0	0	0	0	329,470	0	0	0	16,935	12/30/2027	2.B PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					1,680,297	1,680,297	1,680,279	1,551,381	2,289	0	0	2,289	0	1,680,297	0	0	0	106,271	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					31,369,787	31,215,051	32,191,821	29,724,062	2,289	(44,653)	0	(42,364)	0	31,386,412	0	(46,759)	(46,759)	959,640	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					31,369,787	31,215,051	32,191,821	29,724,062	2,289	(44,653)	0	(42,364)	0	31,386,412	0	(46,759)	(46,759)	959,640	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					31,369,787	31,215,051	32,191,821	29,724,062	2,289	(44,653)	0	(42,364)	0	31,386,412	0	(46,759)	(46,759)	959,640	XXX	XXX
..36179N-Q5-0	G2 MA1376 - RMBS	09/01/2025	Paydown		35,307	35,306	38,098	39,038	0	(3,731)	0	(3,731)	0	35,306	0	0	0	935	10/20/2043	1.A
..36179R-GA-1	G2 MA2893 - RMBS	09/01/2025	Paydown		280	280	298	305	0	(25)	0	(25)	0	280	0	0	0	7	06/20/2045	1.A
..36179R-JF-7	G2 MA2962 - RMBS	09/01/2025	Paydown		46,310	46,310	49,729	51,308	0	(4,998)	0	(4,998)	0	46,310	0	0	0	1,253	07/20/2045	1.A
..36179R-LQ-0	G2 MA3035 - RMBS	09/01/2025	Paydown		38,328	38,328	40,715	42,420	0	(4,092)	0	(4,092)	0	38,328	0	0	0	1,025	08/20/2045	1.A
..36179T-E3-5	G2 MA4654 - RMBS	09/01/2025	Paydown		21,535	21,535	22,680	23,839	0	(2,304)	0	(2,304)	0	21,535	0	0	0	627	08/20/2047	1.A
..36179T-SJ-5	G2 MA5021 - RMBS	09/01/2025	Paydown		14,605	14,605	15,496	16,529	0	(1,924)	0	(1,924)	0	14,605	0	0	0	434	02/20/2048	1.A
..36179U-K2-7	G2 MA5713 - RMBS	09/01/2025	Paydown		30,764	30,764	32,451	35,786	0	(5,022)	0	(5,022)	0	30,764	0	0	0	1,089	01/20/2049	1.A
..36179U-Q5-4	G2 MA5876 - RMBS	09/01/2025	Paydown		62,800	62,800	65,199	70,224	0	(7,424)	0	(7,424)	0	62,800	0	0	0	1,659	04/20/2049	1.A
..36179V-ZR-4	G2 MA7052 - RMBS	09/01/2025	Paydown		14,800	14,800	15,569	15,713	0	(913)	0	(913)	0	14,800	0	0	0	245	12/20/2050	1.A
..3622AC-UW-8	G2 786997 - RMBS	09/01/2025	Paydown		1,220,845	1,220,845	1,260,141	1,260,300	0	(39,455)	0	(39,455)	0	1,220,845	0	0	0	49,860	10/20/2053	1.A
..3622AC-YL-8	G2 787115 - RMBS	09/01/2025	Paydown		832,038	832,039	854,400	852,340	0	(20,302)	0	(20,302)	0	832,039	0	0	0	33,817	11/20/2053	1.A
..38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS	09/16/2025	Paydown		1,776	1,776	1,779	2,049	0	(273)	0	(273)	0	1,776	0	0	0	58	07/16/2041	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,319,388	2,319,388	2,396,553	2,409,850	0	(90,462)	0	(90,462)	0	2,319,388	0	0	0	91,007	XXX	XXX
..20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS	09/25/2025	Paydown		14,888	14,888	14,888	14,888	0	0	0	0	0	14,888	0	0	0	669	01/25/2043	1.B
..207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS	09/25/2025	Paydown		79,049	79,049	79,049	79,049	0	0	0	0	0	79,049	0	0	0	3,594	12/26/2042	1.A
..3128HX-RT-4	FHS 267 A5 - CMO/RMBS	09/01/2025	Paydown		11,297	11,297	11,508	11,631	0	(334)	0	(334)	0	11,297	0	0	0	234	08/15/2042	1.A
..3128M9-U2-6	FH G07501 - RMBS	09/01/2025	Paydown		17,660	17,660	18,695	18,553	0	(893)	0	(893)	0	17,660	0	0	0	437	10/01/2043	1.A
..3128MJ-5N-6	FH G08852 - RMBS	09/01/2025	Paydown		13,982	13,982	14,453	15,234	0	(1,251)	0	(1,251)	0	13,982	0	0	0	377	12/01/2048	1.A
..3128QL-RN-3	FH 1H2593 - RMBS	09/01/2025	Paydown		1,642	1,642	1,704	1,875	0	(234)	0	(234)	0	1,642	0	0	0	72	01/01/2036	1.A
..31292L-FD-2	FH C03764 - RMBS	09/01/2025	Paydown		32,573	32,573	34,579	34,408	0	(1,835)	0	(1,835)	0	32,573	0	0	0	753	02/01/2042	1.A
..3131XX-7G-0	FH ZM4495 - RMBS	09/01/2025	Paydown		26,362	26,362	28,228	29,757	0	(3,395)	0	(3,395)	0	26,362	0	0	0	701	10/01/2047	1.A
..3131Y7-S6-5	FH ZN1441 - RMBS	09/01/2025	Paydown		7,552	7,552	8,116	8,541	0	(989)	0	(989)	0	7,552	0	0	0	235	11/01/2048	1.A
..3132A5-HY-4	FH ZS4747 - RMBS	09/01/2025	Paydown		98,326	98,326	104,902	107,774	0	(9,448)	0	(9,448)	0	98,326	0	0	0	2,272	12/01/2047	1.A
..3132AC-SZ-4	FH ZT0536 - RMBS	09/01/2025	Paydown		69,059	69,059	75,026	76,604	0	(7,545)	0	(7,545)	0	69,059	0	0	0	1,591	03/01/2048	1.A
..3132AD-VT-2	FH ZT1526 - RMBS	09/01/2025	Paydown		216,576	216,576	230,942	239,662	0	(23,085)	0	(23,085)	0	216,576	0	0	0	5,770	11/01/2048	1.A
..3132D5-6F-4	FH SB8070 - RMBS	09/01/2025	Paydown		38,115	38,115	39,985	40,061	0	(1,945)	0	(1,945)	0	38,115	0	0	0	624	10/01/2035	1.A
..3132DM-KC-8	FH SD0291 - RMBS	09/01/2025	Paydown		50,287	50,287	54,490	59,928	0	(9,642)	0	(9,642)	0	50,287	0	0	0	1,721	03/01/2050	1.A
..3132DS-2L-5	FH SD5279 - RMBS	09/01/2025	Paydown		274,142	274,142	242,323	242,243	0	31,899	0	31,899	0	274,142	0	0	0	5,333	08/01/2052	1.A
..3132DT-ME-7	FH SD5757 - RMBS	09/01/2025	Paydown		281,356	281,356	257,965	258,149	0	23,206	0	23,206	0	281,356	0	0	0	6,509	06/01/2052	1.A
..3132DV-3L-7	FH SD8003 - RMBS	09/01/2025	Paydown		15,746	15,746	16,302	17,012	0	(1,266)	0	(1,266)	0	15,746	0	0	0	428	07/01/2049	1.A
..3132DV-7D-1	FH SD8092 - RMBS	09/01/2025	Paydown		39,892	39,892	42,108	43,222	0	(3,330)	0	(3,330)	0	39,892	0	0	0	803	09/01/2050	1.A
..3132DV-K7-9	FH SD7518 - RMBS	09/01/2025	Paydown		50,124	50,124	53,711	54,372	0	(4,248)	0	(4,248)	0	50,124	0	0	0	1,003	06/01/2050	1.A
..3132DW-BK-8	FH SD8142 - RMBS	09/01/2025	Paydown		35,732	35,732	37,619	37,891	0	(2,159)	0	(2,159)	0	35,732	0	0	0	721	04/01/2051	1.A
..3132DW-D6-7	FH SD8225 - RMBS	09/01/2025	Paydown		230,038	230,038	202,856	203,171	0	26,867	0	26,867	0	230,038	0	0	0	4,646	07/01/2052	1.A
..3132DW-HY-2	FH SD8347 - RMBS	09/01/2025	Paydown		195,521	195,521	189,326	189,381	0	6,139	0	6,139	0	195,521	0	0	0	5,864	08/01/2053	1.A
..3132E0-FH-0	FH SD3768 - RMBS	09/01/2025	Paydown		176,915	176,915	159,943	159,749	0	17,166	0	17,166	0	176,915	0	0	0	4,100	06/01/2052	1.A
..3132GJ-6R-5	FH Q03880 - RMBS	09/01/2025	Paydown		69,339	69,339	71,928	71,248	0	(1,909)	0	(1,909)	0	69,339	0	0	0	1,848	10/01/2041	1.A
..3132GK-A3-0	FH Q03926 - RMBS	09/01/2025	Paydown		3,561	3,561	3,694	3,677	0	(116)	0	(116)	0	3,561	0	0	0	95	10/01/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
3132GK-BS-4	FH Q03949 - RMBS	09/01/2025	Paydown		1,282	1,282	1,329	1,324	0	(42)	0	(42)	0	1,282	0	0	0	34	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS	09/01/2025	Paydown		9,279	9,279	9,809	9,839	0	(561)	0	(561)	0	9,279	0	0	0	217	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS	09/01/2025	Paydown		28,195	28,195	29,315	28,959	0	(764)	0	(764)	0	28,195	0	0	0	564	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS	09/01/2025	Paydown		3,971	3,971	3,996	3,996	0	(25)	0	(25)	0	3,971	0	0	0	79	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS	09/01/2025	Paydown		38,622	38,622	41,202	41,140	0	(2,518)	0	(2,518)	0	38,622	0	0	0	898	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS	09/01/2025	Paydown		5,556	5,556	5,774	5,785	0	(229)	0	(229)	0	5,556	0	0	0	130	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS	09/01/2025	Paydown		42,533	42,533	42,818	42,957	0	(424)	0	(424)	0	42,533	0	0	0	1,135	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	09/01/2025	Paydown		35,672	35,672	37,734	38,884	0	(3,213)	0	(3,213)	0	35,672	0	0	0	1,072	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS	09/01/2025	Paydown		2,942	2,942	3,080	3,113	0	(171)	0	(171)	0	2,942	0	0	0	89	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS	09/01/2025	Paydown		944	944	983	1,011	0	(68)	0	(68)	0	944	0	0	0	28	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS	09/01/2025	Paydown		2,633	2,633	2,754	2,774	0	(141)	0	(141)	0	2,633	0	0	0	79	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS	09/01/2025	Paydown		106,386	106,386	113,709	119,556	0	(13,170)	0	(13,170)	0	106,386	0	0	0	3,190	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS	09/01/2025	Paydown		48,922	48,922	50,879	51,939	0	(3,017)	0	(3,017)	0	48,922	0	0	0	803	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS	09/01/2025	Paydown		39,278	39,278	39,888	40,139	0	(862)	0	(862)	0	39,278	0	0	0	792	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS	09/01/2025	Paydown		53,639	53,639	56,187	56,162	0	(2,523)	0	(2,523)	0	53,639	0	0	0	882	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS	09/01/2025	Paydown		46,529	46,529	48,361	48,326	0	(1,797)	0	(1,797)	0	46,529	0	0	0	628	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS	09/01/2025	Paydown		53,021	53,021	55,854	55,879	0	(2,858)	0	(2,858)	0	53,021	0	0	0	854	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS	09/01/2025	Paydown		54,586	54,586	56,552	56,465	0	(1,879)	0	(1,879)	0	54,586	0	0	0	713	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS	09/01/2025	Paydown		635,258	635,258	656,433	655,178	0	(19,921)	0	(19,921)	0	635,258	0	0	0	23,085	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS	09/01/2025	Paydown		20,731	20,731	21,428	21,135	0	(404)	0	(404)	0	20,731	0	0	0	518	10/25/2044	1.A
3136AR-R6-7	FNR 2016-25 VB - CMO/RMBS	09/01/2025	Paydown		610,101	610,101	617,727	610,233	0	(132)	0	(132)	0	610,101	0	0	0	11,984	05/25/2036	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS	09/01/2025	Paydown		114,799	114,799	119,579	118,282	0	(3,483)	0	(3,483)	0	114,799	0	0	0	2,297	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS	09/01/2025	Paydown		45,117	45,117	45,822	46,028	0	(910)	0	(910)	0	45,117	0	0	0	902	07/25/2059	1.A
3137BN-PY-4	FHR 4566 VC - CMO/RMBS	09/01/2025	Paydown		718,996	718,996	729,107	720,555	0	(1,558)	0	(1,558)	0	718,996	0	0	0	14,796	07/15/2036	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS	09/01/2025	Paydown		19,563	19,563	19,254	19,267	0	296	0	296	0	19,563	0	0	0	391	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	09/01/2025	Paydown		93,361	93,361	97,956	96,637	0	(3,276)	0	(3,276)	0	93,361	0	0	0	2,502	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS	09/01/2025	Paydown		1,797	1,797	1,888	1,872	0	(75)	0	(75)	0	1,797	0	0	0	48	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS	09/01/2025	Paydown		7,330	7,330	7,852	7,829	0	(499)	0	(499)	0	7,330	0	0	0	169	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS	09/01/2025	Paydown		6,085	6,085	6,518	6,483	0	(398)	0	(398)	0	6,085	0	0	0	146	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS	09/01/2025	Paydown		5,282	5,282	5,658	5,608	0	(326)	0	(326)	0	5,282	0	0	0	126	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS	09/01/2025	Paydown		24,507	24,507	24,592	24,571	0	(64)	0	(64)	0	24,507	0	0	0	494	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS	09/01/2025	Paydown		76	76	81	82	0	(6)	0	(6)	0	76	0	0	0	2	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS	09/01/2025	Paydown		96	96	102	102	0	(6)	0	(6)	0	96	0	0	0	2	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS	09/01/2025	Paydown		478	478	512	510	0	(32)	0	(32)	0	478	0	0	0	11	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS	09/01/2025	Paydown		382	382	410	407	0	(24)	0	(24)	0	382	0	0	0	9	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS	09/01/2025	Paydown		122	122	131	128	0	(6)	0	(6)	0	122	0	0	0	3	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS	09/01/2025	Paydown		124	124	133	134	0	(9)	0	(9)	0	124	0	0	0	3	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS	09/01/2025	Paydown		187	187	201	200	0	(13)	0	(13)	0	187	0	0	0	4	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS	09/01/2025	Paydown		203	203	217	218	0	(15)	0	(15)	0	203	0	0	0	5	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS	09/01/2025	Paydown		672	672	720	708	0	(36)	0	(36)	0	672	0	0	0	17	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS	09/01/2025	Paydown		18,391	18,391	18,446	18,521	0	(130)	0	(130)	0	18,391	0	0	0	475	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS	09/01/2025	Paydown		302,281	302,281	313,971	315,283	0	(13,002)	0	(13,002)	0	302,281	0	0	0	7,243	01/01/2058	1.A
3140FX-TT-9	FN BF0561 - RMBS	09/01/2025	Paydown		83,772	83,772	69,295	0	0	14,477	0	14,477	0	83,772	0	0	0	1,231	09/01/2061	1.A
3140J5-G7-8	FN BM1121 - RMBS	09/01/2025	Paydown		3,737	3,737	3,882	3,887	0	(150)	0	(150)	0	3,737	0	0	0	86	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS	09/01/2025	Paydown		5,754	5,754	5,981	5,989	0	(235)	0	(235)	0	5,754	0	0	0	135	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS	09/01/2025	Paydown		117,618	117,618	123,351	124,741	0	(7,123)	0	(7,123)	0	117,618	0	0	0	3,574	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS	09/01/2025	Paydown		37,224	37,224	38,498	39,284	0	(2,060)	0	(2,060)	0	37,224	0	0	0	855	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS	09/01/2025	Paydown		36,313	36,313	36,917	37,034	0	(721)	0	(721)	0	36,313	0	0	0	941	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS	09/01/2025	Paydown		14,666	14,666	16,092	16,182	0	(1,515)	0	(1,515)	0	14,666	0	0	0	347	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS	09/01/2025	Paydown		158,258	158,258	159,506	159,365	0	(1,107)	0	(1,107)	0	158,258	0	0	0	2,081	10/01/2051	1.A
3140QP-FM-4	FN CB3771 - RMBS	09/01/2025	Paydown		49,555	49,555	45,954	46,003	0	3,552	0	3,552	0	49,555	0	0	0	1,117	06/01/2052	1.A
3140WO-C9-4	FN FA0095 - RMBS	09/01/2025	Paydown		131,407	131,407	133,522	0	0	(2,115)	0	(2,115)	0	131,407	0	0	0	4,096	12/01/2054	1.A
3140WO-P7-4	FN FA0445 - RMBS	09/01/2025	Paydown		10,224	10,224	10,238	0	0	(14)	0	(14)	0	10,224	0	0	0	47	01/01/2055	1.A
3140W1-P5-6	FN FA1343 - RMBS	09/01/2025	Paydown		343,568	343,568	340,213	0	0	3,355	0	3,355	0	343,568	0	0	0	3,750	04/01/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..3140X5-NG-4	FN FM2190 - RMBS	09/01/2025	Paydown		32,759	32,759	33,885	36,403	0	(3,644)	0	(3,644)	0	32,759	0	0	0	762	02/01/2049	1.A
..3140X7-PU-7	FN FM4034 - RMBS	09/01/2025	Paydown		29,642	29,642	31,310	31,049	0	(1,407)	0	(1,407)	0	29,642	0	0	0	485	08/01/2035	1.A
..3140X9-QU-2	FN FM5866 - RMBS	09/01/2025	Paydown		89,148	89,148	95,137	98,007	0	(8,859)	0	(8,859)	0	89,148	0	0	0	2,072	06/01/2049	1.A
..3140X9-WD-3	FN FM6043 - RMBS	09/01/2025	Paydown		112,164	112,164	119,578	122,246	0	(10,082)	0	(10,082)	0	112,164	0	0	0	2,639	06/01/2049	1.A
..3140XD-CK-0	FN FM9073 - RMBS	09/01/2025	Paydown		24,441	24,441	25,212	25,137	0	(697)	0	(697)	0	24,441	0	0	0	415	10/01/2051	1.A
..3140XG-JR-1	FN FS1171 - RMBS	09/01/2025	Paydown		185,065	185,065	167,021	167,685	0	17,379	0	17,379	0	185,065	0	0	0	3,691	01/01/2052	1.A
..3140XH-GM-3	FN FS2003 - RMBS	09/01/2025	Paydown		344,334	344,334	321,575	322,173	0	22,161	0	22,161	0	344,334	0	0	0	8,882	05/01/2052	1.A
..3140XH-K4-8	FN FS2114 - RMBS	09/01/2025	Paydown		352,779	352,779	343,086	342,960	0	9,819	0	9,819	0	352,779	0	0	0	10,647	06/01/2052	1.A
..3140XJ-MB-6	FN FS3053 - RMBS	09/01/2025	Paydown		80,990	80,990	82,547	82,377	0	(1,386)	0	(1,386)	0	80,990	0	0	0	2,819	10/01/2052	1.A
..3140XL-SC-3	FN FS5014 - RMBS	09/01/2025	Paydown		53,450	53,450	51,621	51,601	0	1,849	0	1,849	0	53,450	0	0	0	1,471	01/01/2053	1.A
..31412N-3T-1	FN 930610 - RMBS	09/01/2025	Paydown		1,249	1,249	1,358	1,349	0	(100)	0	(100)	0	1,249	0	0	0	38	02/01/2039	1.A
..31417A-VD-8	FN AB4211 - RMBS	09/01/2025	Paydown		10,242	10,242	10,650	10,304	0	(62)	0	(62)	0	10,242	0	0	0	205	01/01/2027	1.A
..31417D-M9-1	FN AB6683 - RMBS	09/01/2025	Paydown		7,019	7,019	7,423	7,276	0	(257)	0	(257)	0	7,019	0	0	0	140	10/01/2042	1.A
..31418D-7F-3	FN MA4493 - RMBS	09/01/2025	Paydown		72,498	72,498	60,547	60,568	0	11,930	0	11,930	0	72,498	0	0	0	1,201	12/01/2051	1.A
..31418D-HD-7	FN MA3827 - RMBS	09/01/2025	Paydown		30,730	30,730	32,046	32,395	0	(1,665)	0	(1,665)	0	30,730	0	0	0	512	11/01/2034	1.A
..31418D-RW-4	FN MA4100 - RMBS	09/01/2025	Paydown		64,843	64,844	67,123	67,196	0	(2,353)	0	(2,353)	0	64,844	0	0	0	866	08/01/2050	1.A
..31418D-VD-1	FN MA4211 - RMBS	09/01/2025	Paydown		60,647	60,647	63,992	64,933	0	(4,286)	0	(4,286)	0	60,647	0	0	0	1,175	12/01/2050	1.A
..31418D-VY-5	FN MA4230 - RMBS	09/01/2025	Paydown		72,469	72,469	76,274	75,836	0	(3,367)	0	(3,367)	0	72,469	0	0	0	1,208	01/01/2036	1.A
..31418E-LE-8	FN MA4824 - RMBS	09/01/2025	Paydown		242,396	242,396	205,856	206,247	0	36,149	0	36,149	0	242,396	0	0	0	4,228	10/01/2052	1.A
..31418E-UP-3	FN MA5089 - RMBS	09/01/2025	Paydown		264,495	264,495	249,659	249,847	0	14,648	0	14,648	0	264,495	0	0	0	6,935	07/01/2053	1.A
..31427M-BU-4	FH SL0050 - RMBS	09/01/2025	Paydown		21,155	21,155	21,373	0	0	(218)	0	(218)	0	21,155	0	0	0	97	01/01/2055	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					8,394,277	8,394,277	8,334,030	7,784,373	0	35,262	0	35,262	0	8,394,277	0	0	0	196,569	XXX	XXX
..3140HR-7D-9	FN BL0891 - CMBS/RMBS	09/01/2025	Paydown		7,968	7,968	8,327	8,135	0	(167)	0	(167)	0	7,968	0	0	0	215	12/01/2030	1.A
..3140HT-WJ-4	FN BL2448 - CMBS/RMBS	09/01/2025	Paydown		17,387	17,387	18,254	17,783	0	(396)	0	(396)	0	17,387	0	0	0	395	05/01/2031	1.A
..3140HT-XV-6	FN BL2491 - CMBS/RMBS	09/01/2025	Paydown		15,887	15,887	16,637	16,264	0	(377)	0	(377)	0	15,887	0	0	0	358	05/01/2031	1.A
..3140HU-A3-0	FN BL2725 - CMBS/RMBS	09/01/2025	Paydown		10,461	10,461	11,109	10,733	0	(271)	0	(271)	0	10,461	0	0	0	196	08/01/2029	1.A
..3140HV-SV-7	FN BL4131 - CMBS/RMBS	09/01/2025	Paydown		11,592	11,592	12,468	12,023	0	(431)	0	(431)	0	11,592	0	0	0	236	09/01/2031	1.A
..3140HX-G4-6	FN BL5618 - CMBS/RMBS	09/01/2025	Paydown		12,252	12,252	12,821	12,521	0	(269)	0	(269)	0	12,252	0	0	0	227	01/01/2035	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					75,546	75,546	79,616	77,459	0	(1,913)	0	(1,913)	0	75,546	0	0	0	1,627	XXX	XXX
..03465H-AC-8	AOMT 2021-5 A3 - CMO/RMBS	09/01/2025	Paydown		15,726	15,726	15,726	15,721	0	6	0	6	0	15,726	0	0	0	141	07/26/2066	1.A
..03465J-AC-4	AOMT 2021-6 A3 - CMO/RMBS	09/01/2025	Paydown		14,928	14,928	14,925	14,926	0	3	0	3	0	14,928	0	0	0	171	09/27/2066	1.A
..10569J-AA-8	BRAVO 22NQM3 A1 - RMBS	09/01/2025	Paydown		8,892	8,892	8,892	8,883	0	9	0	9	0	8,892	0	0	0	295	07/25/2062	1.A
..10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS	09/01/2025	Paydown		4,709	4,709	4,690	4,691	0	18	0	18	0	4,709	0	0	0	168	07/25/2062	1.A
..19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS	09/01/2025	Paydown		21,363	21,363	21,363	21,356	0	7	0	7	0	21,363	0	0	0	183	08/25/2066	1.A FE
..19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS	09/01/2025	Paydown		23,188	23,188	23,188	23,181	0	6	0	6	0	23,188	0	0	0	230	09/27/2066	1.A FE
..36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS	09/01/2025	Paydown		10,875	10,875	11,076	11,024	0	(149)	0	(149)	0	10,875	0	0	0	200	01/25/2052	1.A
..44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO	09/20/2025	Paydown		16,122	16,122	16,727	16,665	0	(542)	0	(542)	0	16,122	0	0	0	362	08/20/2043	1.B FE
..45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSOCIATION	09/02/2025	Call @ 100.00		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	9,792	07/01/2039	1.B FE
..45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSOCIATION	09/02/2025	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,531	07/01/2044	1.B FE
..462467-Q2-0	IOWA FINANCE AUTHORITY	07/01/2025	Call @ 100.00		280,000	280,000	311,760	301,140	0	(1,682)	0	(1,682)	0	299,458	0	(19,458)	(19,458)	8,400	07/01/2051	1.A FE
..46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS	09/01/2025	Paydown		11,136	11,136	11,709	11,498	0	(362)	0	(362)	0	11,136	0	0	0	297	11/25/2050	1.A
..46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS	09/01/2025	Paydown		16,327	16,327	16,647	16,599	0	(272)	0	(272)	0	16,327	0	0	0	305	12/26/2051	1.F
..62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS	09/01/2025	Paydown		10,444	10,444	10,444	10,443	0	2	0	2	0	10,444	0	0	0	108	08/25/2056	1.C FE
..63968M-TQ-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	09/02/2025	Call @ 100.00		80,000	80,000	85,542	82,573	0	(384)	0	(384)	0	82,189	0	(2,189)	(2,189)	3,200	09/01/2049	1.A FE
..686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	07/01/2025	Call @ 100.00		100,000	100,000	110,412	106,661	0	(580)	0	(580)	0	106,081	0	(6,081)	(6,081)	3,000	07/01/2052	1.C FE
..78432Y-AA-7	SGR 2021-2 A1 - CMO/RMBS	09/01/2025	Paydown		15,090	15,090	12,336	12,580	0	2,510	0	2,510	0	15,090	0	0	0	163	12/27/2061	1.A
..78433Q-AA-3	SGR 221 A1 - CMO/RMBS	09/25/2025	Paydown		18,599	18,599	17,028	17,339	0	1,261	0	1,261	0	18,599	0	0	0	402	03/27/2062	1.A FE
..78433Q-AC-9	SGR 221 A3 - CMO/RMBS	09/25/2025	Paydown		19,345	19,345	19,345	19,334	0	11	0	11	0	19,345	0	0	0	486	03/27/2062	1.D FE
..81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	09/01/2025	Paydown		25,329	25,329	20,438	20,626	0	4,703	0	4,703	0	25,329	0	0	0	418	06/26/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	07/01/2025	Call @ 100.00		200,000	200,000	221,204	214,553	0	(1,039)	0	(1,039)	0	213,514	0	(13,514)	(13,514)	6,026	01/01/2052	1.A FE
..85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS	09/01/2025	Paydown		41,521	41,521	40,600	40,925	0	596	0	596	0	41,521	0	0	0	1,172	03/25/2067	1.F FE
..89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	09/01/2025	Paydown		21,598	21,598	20,474	20,759	0	839	0	839	0	21,598	0	0	0	538	09/25/2062	1.A
..92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS	09/01/2025	Paydown		12,373	12,373	12,373	12,372	0	1	0	1	0	12,373	0	0	0	113	07/26/2066	1.A
..92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	09/01/2025	Paydown		15,322	15,322	15,321	15,352	0	(30)	0	(30)	0	15,322	0	0	0	144	09/25/2066	1.A
..92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS	09/25/2025	Paydown		991,200	991,200	979,542	980,325	0	10,875	0	10,875	0	991,200	0	0	0	35,114	04/25/2067	1.B
..92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS	09/01/2025	Paydown		30,655	30,655	30,654	30,827	0	(172)	0	(172)	0	30,655	0	0	0	1,352	12/27/2067	1.A
..95003A-BH-6	WFMBS 211 B2 - CMO/RMBS	09/01/2025	Paydown		3,032	3,032	3,032	3,030	0	2	0	2	0	3,032	0	0	0	55	12/26/2050	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					2,442,777	2,442,777	2,490,448	2,468,383	0	15,636	0	15,636	0	2,484,019	0	(41,242)	(41,242)	78,368	XXX	XXX
..05490A-AC-7	BBUBS 2012-TFT B - CMBS	09/01/2025	Paydown		19,319	19,319	17,993	18,885	0	434	0	434	0	19,319	0	0	0	462	06/07/2030	1.A FM
..05606D-AE-8	BX 2022-PSB C - CMBS	07/15/2025	Paydown		98,000	98,000	97,351	97,762	0	238	0	238	0	98,000	0	0	0	4,632	08/15/2039	1.A
..12433U-AL-9	BX 2018-GW D - CMBS	07/15/2025	Paydown		190,000	190,000	190,119	191,183	0	(1,183)	0	(1,183)	0	190,000	0	0	0	7,156	05/15/2037	1.A
..12434C-AN-4	BX 2021-SDMF E - CMBS	08/15/2025	Paydown		14,921	14,921	14,875	15,009	0	(88)	0	(88)	0	14,921	0	0	0	607	09/15/2034	1.A
..12528Y-AE-3	CF 2019-CF2 A4 - CMBS	08/01/2025	Paydown		2,654	2,654	2,793	2,724	0	(70)	0	(70)	0	2,654	0	0	0	46	11/15/2052	1.A
..12624N-AC-4	COMM 2012-LTRT A2 - CMBS	09/01/2025	Paydown		31,108	31,108	30,764	29,222	0	1,886	0	1,886	0	31,108	0	0	0	750	10/07/2030	1.A FM
..17324D-AU-8	CGCMT 2015-P1 A5 - CMBS	07/17/2025	Paydown		555,545	555,545	622,651	562,764	0	(7,219)	0	(7,219)	0	555,545	0	0	0	12,046	09/17/2048	1.A
..17324D-AW-4	CGCMT 2015-P1 AS - CMBS	07/17/2025	Paydown		2,000,000	2,000,000	2,241,406	2,028,955	0	(28,955)	0	(28,955)	0	2,000,000	0	0	0	47,052	09/17/2048	1.A
..30227F-AE-0	ESA 21ESH B - CMBS	09/15/2025	Paydown		14,018	14,018	13,825	13,928	0	90	0	90	0	14,018	0	0	0	588	07/15/2038	1.A
..30227F-AJ-9	ESA 21ESH D - CMBS	09/15/2025	Paydown		11,056	11,056	10,923	11,046	0	10	0	10	0	11,056	0	0	0	533	07/15/2038	1.A
..30287T-AN-7	FREMF 2015-K49 B - CMBS	07/25/2025	Paydown		1,390,000	1,390,000	1,400,968	1,387,875	0	2,125	0	2,125	0	1,390,000	0	0	0	30,557	10/25/2048	1.A
..30287T-AQ-0	FREMF 2015-K49 C - CMBS	07/25/2025	Paydown		1,000,000	1,000,000	1,005,781	998,274	0	1,726	0	1,726	0	1,000,000	0	0	0	21,983	10/25/2048	1.A
..30297M-AS-9	FREMF 2018-K733 B - CMBS	09/25/2025	Paydown		1,500,000	1,500,000	1,529,766	1,500,280	0	(280)	0	(280)	0	1,500,000	0	0	0	46,843	09/25/2051	1.A
..30297M-AU-4	FREMF 2018-K733 C - CMBS	09/25/2025	Paydown		910,000	910,000	938,900	911,662	0	(1,662)	0	(1,662)	0	910,000	0	0	0	28,418	09/25/2051	1.A
..36197Q-AG-4	GSMS 2013-G1 B - CMBS	09/01/2025	Paydown		4,547	4,547	4,413	4,547	0	0	0	0	0	4,547	0	0	0	114	04/11/2031	1.A
..36250P-AD-7	GSMS 2015-GC32 A4 - CMBS	07/11/2025	Paydown		336,893	336,893	347,500	337,287	0	(395)	0	(395)	0	336,893	0	0	0	7,397	07/10/2048	1.A
..39809X-AA-6	GSTNE 2021-HC2 A - CMBS	08/15/2025	Paydown		537,550	537,550	537,550	537,550	0	0	0	0	0	537,550	0	0	0	20,648	12/15/2039	1.A FE
..40442A-AC-3	HIT 22HI32 B - CMBS	07/15/2025	Paydown		15,999	15,999	15,919	15,907	0	92	0	92	0	15,999	0	0	0	708	07/15/2039	1.A
..437300-AJ-5	HPA 211 E - CMBS	09/01/2025	Paydown		3,555	3,555	3,555	3,553	0	1	0	1	0	3,555	0	0	0	63	09/19/2041	2.C FE
..46645J-AD-4	JPMBB 2015-C33 A4 - CMBS	09/01/2025	Paydown		440,121	440,121	497,422	449,538	0	(9,418)	0	(9,418)	0	440,121	0	0	0	10,687	12/17/2048	1.A
..553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	09/01/2025	Paydown		5,492	5,492	5,458	5,474	0	18	0	18	0	5,492	0	0	0	120	10/18/2030	1.A FM
..61762X-AZ-0	MSBAM 2013-C12 C - CMBS	09/01/2025	Paydown		6,003	6,003	6,038	5,973	0	30	0	30	0	6,003	0	0	0	191	10/17/2046	1.A
..92890N-AX-7	WFRBS 2012-C10 B - CMBS	09/01/2025	Paydown		12,116	12,116	12,004	12,054	0	62	0	62	0	12,116	0	0	0	320	12/15/2045	1.A FM
..94988Q-AQ-4	WFCM 2013-LC12 B - CMBS	09/01/2025	Paydown		5,288	5,288	5,279	5,244	0	44	0	44	0	5,288	0	0	0	136	07/17/2046	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					9,104,184	9,104,184	9,553,254	9,146,696	0	(42,512)	0	(42,512)	0	9,104,184	0	0	0	242,060	XXX	XXX
..03767C-AB-6	APID 28 A1B - CDO	08/27/2025	Call @ 100.00		3,000,000	3,000,000	2,943,000	3,067,783	0	(29,877)	0	(29,877)	0	3,037,905	0	(37,905)	(37,905)	149,779	01/20/2031	1.A FE
..03993T-AJ-6	ARES LXIII D - CDO	08/07/2025	Call @ 100.00		1,150,000	1,150,000	1,154,025	1,154,031	0	(303)	0	(303)	0	1,153,728	0	(3,728)	(3,728)	73,097	04/20/2035	2.C FE
..04016Q-AL-0	ARES 45R DR - CDO	08/26/2025	Call @ 100.00		1,750,000	1,750,000	1,752,958	1,742,936	0	9,357	0	9,357	0	1,752,293	0	(2,293)	(2,293)	80,372	10/15/2030	1.E FE
..08186U-AN-2	BSP XXII BR - CDO	07/21/2025	Paydown		965,000	965,000	965,000	965,000	0	0	0	0	0	965,000	0	0	0	46,063	04/20/2035	1.C FE
..09626Y-AS-9	BLUEM 2013-2 BR - CDO	07/22/2025	Paydown		388,048	388,048	388,016	392,797	0	(4,749)	0	(4,749)	0	388,048	0	0	0	18,424	10/22/2030	1.A FE
..09629P-AA-4	BLUEM XXII A1 - CDO	07/15/2025	Paydown		212,734	212,734	211,351	218,154	0	(5,420)	0	(5,420)	0	212,734	0	0	0	9,272	07/15/2031	1.A FE
..12482N-AN-1	CBAM 2019-10 A1R - CDO	09/10/2025	Various		297,407	297,407	297,407	297,407	0	0	0	0	0	297,407	0	0	0	15,165	04/20/2032	1.A FE
..12567H-AC-6	CIFC 2021-VII A1 - CDO	09/04/2025	Call @ 100.00		800,000	800,000	794,952	0	0	574	0	574	0	795,526	0	4,474	4,474	28,289	01/23/2035	1.A FE
..13079W-DC-9	SYMP 9RRR AR3 - CDO	07/16/2025	Paydown		40,715	40,715	40,525	40,964	0	(249)	0	(249)	0	40,715	0	0	0	1,781	07/16/2032	1.A FE
..14311A-AW-2	CGMS 145RR B - CDO	08/15/2025	Call @ 100.00		925,000	925,000	925,000	925,000	0	0	0	0	0	925,000	0	0	0	49,667	07/15/2031	1.C FE
..14315L-AE-4	CGMS 2014-3-R A2 - CDO	07/11/2025	Paydown		1,000,000	1,000,000	999,600	1,011,754	0	(11,754)	0	(11,754)	0	1,000,000	0	0	0	44,227	07/28/2031	1.A FE
..14316C-AJ-2	CGMS 2014-4-R B - CDO	09/03/2025	Call @ 100.00		750,000	750,000	745,313	764,897	0	(6,427)	0	(6,427)	0	758,469	0	(8,469)	(8,469)	44,102	07/15/2030	1.B FE
..22823R-AJ-8	CCITY I A1R - CDO	09/11/2025	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	105,356	07/20/2034	1.A FE
..22823R-AS-8	CCITY I CR - CDO	09/11/2025	Call @ 100.00		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	20,023	07/20/2034	2.C FE
..26243E-AB-7	DRSLF 53 B - CDO	07/08/2025	Paydown		1,630,000	1,630,000	1,633,260	1,633,254	0	(3,254)	0	(3,254)	0	1,630,000	0	0	0	73,125	01/15/2031	1.A FE
..26245X-AQ-0	DRSLF 86 BR - CDO	07/17/2025	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	99,100	07/17/2034	1.C FE
..26245X-AS-6	DRSLF 86 CR - CDO	07/17/2025	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,883	07/17/2034	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..26248X-AE-4	DRSLF 97 C - CDO	09/16/2025	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	120,681	04/20/2035	1.F FE
..26252V-AW-1	DRSLF 77 CR - CDO	08/01/2025	NorthernTrust		500,000	500,000	499,035	513,810	0	(1,036)	0	(1,036)	0	512,774	0	(12,774)	(12,774)	22,951	05/22/2034	1.F FE
..36320W-AL-0	GALXY XXI AR - CDO	09/10/2025	Various		475,326	475,326	475,326	475,326	0	0	0	0	0	475,326	0	0	0	27,773	04/21/2031	1.A FE
..449258-AA-0	ICG 2018-1 A1 - CDO	07/21/2025	Paydown		153,953	153,953	151,009	155,116	0	(1,163)	0	(1,163)	0	153,953	0	0	0	6,662	04/21/2031	1.A FE
..47048J-AZ-6	JTWN 9RR A2R - CDO	08/07/2025	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	103,497	07/25/2034	1.C FE
..55822B-AJ-4	MDPK 52 D - CDO	09/18/2025	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	143,417	01/22/2035	2.C FE
..60689W-AJ-0	VENTR B A1 - CDO	07/22/2025	Paydown		207,760	207,760	205,701	211,111	0	(3,350)	0	(3,350)	0	207,760	0	0	0	8,896	07/23/2030	1.A FE
..61773K-AG-7	MSEV 211 D - CDO	09/16/2025	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	70,592	10/23/2034	2.C FE
..64129K-BG-1	NEUB XV BR2 - CDO	07/15/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	45,633	10/15/2029	1.C FE
..67102S-AL-8	OCP 2014-5 A1R - CDO	07/28/2025	Paydown		134,612	134,612	134,612	134,612	0	0	0	0	0	134,612	0	0	0	9,020	04/28/2031	1.A FE
..67590R-BA-2	OCTLF 1409R B1R - CDO	07/30/2025	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,759	11/18/2031	1.A FE
..69356A-AL-6	PPMC 4 AR - CDO	09/25/2025	Call @ 100.00		4,000,000	4,000,000	3,944,774	3,947,756	0	2,910	0	2,910	0	3,950,666	0	49,334	49,334	221,917	10/18/2034	1.A FE
..69702E-AG-0	PLMRS 2021-4 D - CDO	07/03/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	55,070	10/16/2034	2.C FE
..70470M-AL-9	PCEPK 1 D - CDO	09/12/2025	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	68,776	10/20/2034	2.C FE
..87167Q-AE-8	SYMP XXIV B - CDO	09/17/2025	Call @ 100.00		1,175,000	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	0	0	67,626	01/23/2032	1.C FE
..89642D-AA-6	TRNTS XVI A1 - CDO	09/22/2025	Call @ 100.00		4,600,000	4,600,000	4,604,600	4,696,296	0	(40,377)	0	(40,377)	0	4,655,920	0	(55,920)	(55,920)	250,009	07/20/2034	1.A FE
..92912V-BA-2	VOYA 2014-2 ARR - CDO	09/25/2025	Various		2,000,000	2,000,000	2,000,000	2,054,730	0	(31,724)	0	(31,724)	0	2,023,005	0	(23,005)	(23,005)	114,149	04/17/2030	1.A FE
..92916M-AF-8	VOYA 171R A1R - CDO	07/17/2025	Paydown		50,444	50,444	50,444	50,444	0	0	0	0	0	50,444	0	0	0	2,151	04/17/2030	1.A FE
..94950A-AQ-3	WELF 2020-2 BR - CDO	09/10/2025	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	117,375	07/17/2034	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					44,481,000	44,481,000	44,365,906	43,903,177	0	(126,842)	0	(126,842)	0	44,571,287	0	(90,287)	(90,287)	2,410,678	XXX	XXX
..00792F-AF-5	AFFRM 2023-B A - ABS	09/15/2025	Call @ 100.00		1,120,000	1,120,000	1,136,231	1,135,611	0	(14,315)	0	(14,315)	0	1,121,296	0	(1,296)	(1,296)	57,288	09/15/2028	1.A FE
..03065U-AD-1	AMCAR 2023-2 A3 - ABS	09/18/2025	Paydown		58,974	58,974	59,831	59,748	0	(774)	0	(774)	0	58,974	0	0	0	2,570	05/18/2028	1.A FE
..03065W-AE-5	AMCAR 2022-2 B - ABS	09/18/2025	Paydown		145,941	145,941	145,565	145,672	0	269	0	269	0	145,941	0	0	0	5,199	04/18/2028	1.B FE
..03842V-AB-3	AQFIT 2021-A B - ABS	09/03/2025	GOLDMAN		424,288	455,000	454,959	454,976	0	4	0	4	0	454,979	0	(30,692)	(30,692)	7,796	07/17/2046	1.G FE
..12530M-AE-5	SORT 2021-1 A1 - ABS	09/15/2025	Paydown		9,351	9,351	9,059	9,065	0	285	0	285	0	9,351	0	0	0	101	03/15/2061	1.E FE
..12598N-AD-4	CIGAR 2021-1 D - ABS	07/14/2025	Paydown		178,318	178,318	161,378	175,067	0	3,251	0	3,251	0	178,318	0	0	0	2,195	04/12/2027	1.A FE
..14686T-AC-2	CRVNA 23P2 A3 - ABS	09/10/2025	Paydown		232,986	232,986	234,006	233,641	0	(655)	0	(655)	0	232,986	0	0	0	8,393	04/10/2028	1.A FE
..14687H-AE-3	CRVNA 2021-N4 D - ABS	09/10/2025	Paydown		9,440	9,440	9,438	9,439	0	1	0	1	0	9,440	0	0	0	144	09/11/2028	1.E FE
..19424W-AE-7	CASL 2021-C D - ABS	09/25/2025	Paydown		4,454	4,454	4,453	4,453	0	1	0	1	0	4,454	0	0	0	123	07/26/2055	2.B FE
..19425A-AE-4	CASL 2021-B D - ABS	09/25/2025	Paydown		28,657	28,657	28,644	28,647	0	9	0	9	0	28,657	0	0	0	722	06/25/2052	2.B FE
..23345A-AG-8	DTAOT 222 D - ABS	09/15/2025	Paydown		21,110	21,110	21,105	21,108	0	2	0	2	0	21,110	0	0	0	864	03/15/2028	1.E FE
..28416L-AC-6	EHGVT 2021-A C - ABS	09/25/2025	Paydown		4,922	4,922	4,921	4,925	0	(3)	0	(3)	0	4,922	0	0	0	69	08/27/2035	2.B FE
..30167M-AB-3	EART 2025-1 A2 - ABS	09/15/2025	Paydown		556,046	556,046	556,039	0	0	8	0	8	0	556,046	0	0	0	14,147	09/15/2027	1.A FE
..30322M-AD-1	FREED 213FP D - ABS	09/18/2025	Paydown		28,196	28,196	28,190	28,196	0	0	0	0	0	28,196	0	0	0	443	11/20/2028	1.A FE
..36263D-AD-9	GCAR 214 D - ABS	09/15/2025	Paydown		148,908	148,908	148,886	148,902	0	5	0	5	0	148,908	0	0	0	2,459	10/15/2027	1.E FE
..43283B-AC-7	HGVT 221D C - ABS	09/20/2025	Paydown		7,249	7,249	7,248	7,248	0	1	0	1	0	7,249	0	0	0	227	06/20/2034	2.B FE
..55400V-AC-5	MVWOT 222 C - ABS	09/20/2025	Paydown		3,779	3,779	3,778	3,779	0	0	0	0	0	3,779	0	0	0	190	10/21/2041	2.B FE
..57563N-AB-4	MASEDU 18A A - ABS	09/25/2025	Paydown		9,085	9,085	8,715	0	0	364	0	364	0	9,085	0	0	0	236	05/25/2033	1.A FE
..58769F-AC-9	MBART 2023-2 A3 - ABS	09/15/2025	Paydown		184,448	184,448	188,678	187,930	0	(3,482)	0	(3,482)	0	184,448	0	0	0	7,300	11/15/2028	1.A FE
..62880T-AA-9	NALP 251 A - ABS	09/25/2025	Paydown		35,202	35,202	35,195	0	0	7	0	7	0	35,202	0	0	0	1,027	09/26/2050	1.G FE
..69121N-AA-6	EQS 242M A - ABS	09/20/2025	Paydown		98,544	98,544	98,521	98,522	0	23	0	23	0	98,544	0	0	0	3,763	12/20/2032	1.F FE
..74113R-AJ-8	PART 221 C - ABS	09/15/2025	Paydown		240,679	240,679	239,477	240,399	0	280	0	280	0	240,679	0	0	0	11,347	08/15/2028	1.C FE
..78435V-AC-6	SFAST 2024-01 A3 - ABS	09/20/2025	Paydown		181,343	181,343	182,250	182,098	0	(755)	0	(755)	0	181,343	0	0	0	6,404	05/21/2029	1.A FE
..78449M-AA-4	SMB 2021-D A1A - ABS	09/15/2025	Paydown		11,608	11,608	10,455	10,575	0	1,033	0	1,033	0	11,608	0	0	0	104	03/17/2053	1.A FE
..78449X-AA-0	SMB 2020-B A1A - ABS	09/15/2025	Paydown		40,161	40,161	37,249	37,283	0	2,878	0	2,878	0	40,161	0	0	0	345	07/15/2053	1.A FE
..80285U-AF-8	SDART 2022-3 C - ABS	09/15/2025	Paydown		301,198	301,198	299,316	299,686	0	1,513	0	1,513	0	301,198	0	0	0	9,296	08/15/2029	1.A FE
..80287D-AC-1	SDART 2023-6 A3 - ABS	09/15/2025	Paydown		411,218	411,218	414,062	0	0	(2,843)	0	(2,843)	0	411,218	0	0	0	10,141	07/17/2028	1.A FE
..81378R-AC-8	SSTRT 25A C - ABS	09/25/2025	Paydown		33,433	33,433	33,433	0	0	0	0	0	0	33,433	0	0	0	987	07/25/2031	1.F FE
..81378W-AC-7	SSTRT 2025-B C - ABS	09/25/2025	Paydown		48,694	48,694	48,694	0	0	0	0	0	0	48,694	0	0	0	362	12/29/2032	1.F FE
..826934-AC-5	SRFC 2022-3 C - ABS	09/20/2025	Paydown		7,486	7,486	7,484	7,484	0	1	0	1	0	7,486	0	0	0	376	07/20/2039	2.B FE
..831943-AA-3	SMB 24A A1A - ABS	09/15/2025	Paydown		20,705	20,705	20,736	0	0	(32)	0	(32)	0	20,705	0	0	0	637	03/15/2056	1.A FE
..86324X-AA-3	STRE 251 A - ABS	09/15/2025	Paydown		44,593	44,593	44,582	0	0	11	0	11	0	44,593	0	0	0	385	09/15/2045	1.D FE
..86745C-AA-0	SNVA 24A A - ABS	09/20/2025	Paydown		23,362	23,362	22,761	0	0	600	0	600	0	23,362	0	0	0	733	02/21/2051	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..86772F-AA-9	SUNRN 2019-2 A - RMBS	07/30/2025	Paydown		5,632	5,632	5,261	0	0	371	0	371	0	5,632	0	0	0	102	02/01/2055	1.F FE
..96043R-AD-9	WLAKE 241 A3 - ABS	09/15/2025	Paydown		56,198	56,198	56,435	56,369	0	(171)	0	(171)	0	56,198	0	0	0	2,217	05/17/2027	1.A FE
..97064F-AB-1	WESTF 2020-A B - ABS	08/15/2025	Paydown		(16,587)	(16,587)	(15,561)	(15,565)	0	(1,022)	0	(1,022)	0	(16,587)	0	0	0	(204)	03/15/2045	2.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					4,719,620	4,750,333	4,751,475	3,575,259	0	(13,134)	0	(13,134)	0	4,751,609	0	(31,988)	(31,988)	158,488	XXX	XXX
..00038P-AA-8	AASET 211 A - ABS	09/16/2025	Paydown		15,282	15,282	14,965	10,341	0	260	0	260	0	15,282	0	0	0	225	11/16/2041	1.F FE
..00038Q-AA-6	AASET 242 A - ABS	09/16/2025	Paydown		6,435	6,435	6,453	0	0	(18)	0	(18)	0	6,435	0	0	0	222	09/16/2049	1.F FE
..00166N-AA-7	ALTDE 251 A - ABS	09/15/2025	Paydown		20,455	20,455	20,454	0	0	1	0	1	0	20,455	0	0	0	533	08/15/2050	1.F FE
..00166N-AB-5	ALTDE 251 B - ABS	09/15/2025	Paydown		4,613	4,613	4,613	0	0	0	0	0	0	4,613	0	0	0	133	08/15/2050	2.B FE
..00255E-AA-9	AASET 221 A - ABS	09/16/2025	Paydown		7,790	7,790	7,460	7,541	0	248	0	248	0	7,790	0	0	0	312	05/16/2047	1.F FE
..00258B-AB-0	AASET 2021-2 B - ABS	09/15/2025	Paydown		12,457	12,457	12,454	12,455	0	2	0	2	0	12,457	0	0	0	294	01/15/2047	2.B FE
..00258P-AA-1	AASET 251 A - ABS	09/16/2025	Paydown		6,073	6,073	6,073	0	0	0	0	0	0	6,073	0	0	0	189	02/16/2050	1.F FE
..00258P-AB-9	AASET 251 B - ABS	09/16/2025	Paydown		6,715	6,715	6,715	0	0	0	0	0	0	6,715	0	0	0	232	02/16/2050	1.G FE
..12530M-AA-3	SORT 2020-1 A1 - ABS	09/15/2025	Paydown		4,448	4,448	4,447	4,446	0	2	0	2	0	4,448	0	0	0	53	07/15/2060	1.E FE
..12565K-AE-7	CLIF 2022-1 A - ABS	09/18/2025	Paydown		60,000	60,000	54,579	58,476	0	1,524	0	1,524	0	60,000	0	0	0	1,088	01/18/2047	1.F FE
..12807C-AA-1	CAI 2020-1 A - ABS	09/25/2025	Paydown		43,750	43,750	40,529	40,749	0	3,001	0	3,001	0	43,750	0	0	0	648	09/25/2045	1.F FE
..14855M-AA-6	CLAST 2019-1 A - ABS	09/15/2025	Paydown		82,455	82,455	73,416	59,134	0	4,990	0	4,990	0	82,455	0	0	0	1,831	04/15/2039	2.B FE
..14856J-AA-2	CLAST 171R A - ABS	09/15/2025	Paydown		155,632	155,633	155,632	155,632	0	1	0	1	0	155,633	0	(2)	(2)	2,637	12/31/2041	2.C FE
..14856V-AA-5	CLAST 251 A - ABS	09/15/2025	Paydown		35,589	35,589	35,634	0	0	(45)	0	(45)	0	35,589	0	0	0	976	02/15/2050	1.F FE
..37556T-AA-4	GHOST 251 A - ABS	09/15/2025	Paydown		6,398	6,398	6,398	0	0	0	0	0	0	6,398	0	0	0	170	03/15/2050	1.F FE
..45783N-AA-5	INSTR 2021-1 A - ABS	09/15/2025	Paydown		16,522	16,522	16,515	16,512	0	9	0	9	0	16,522	0	0	0	254	02/16/2054	1.F FE
..55292R-AA-9	MAPSL 211 A - ABS	09/15/2025	Paydown		6,303	6,303	6,350	6,330	0	(27)	0	(27)	0	6,303	0	0	0	106	06/15/2046	1.E FE
..55446M-AA-5	MAACH 1 A - ABS	09/15/2025	Paydown		152,396	152,396	135,501	85,230	0	8,527	0	8,527	0	152,396	0	0	0	2,683	10/15/2039	2.A FE
..63943B-AA-1	NAVTR 2021-1 A - ABS	09/15/2025	Paydown		15,682	15,682	15,682	15,682	0	1	0	1	0	15,682	0	0	0	290	11/15/2046	1.F FE
..63943B-AB-9	NAVTR 2021-1 B - ABS	09/15/2025	Paydown		17,046	17,046	17,017	17,023	0	23	0	23	0	17,046	0	0	0	406	11/15/2046	2.B FE
..78449A-AA-0	SLAM 2021-1 A - ABS	09/15/2025	Paydown		22,545	22,545	20,136	6,176	0	2,128	0	2,128	0	22,545	0	0	0	334	06/15/2046	1.F FE
..78450T-AA-5	SLAM 251 A - ABS	09/15/2025	Paydown		9,234	9,234	9,233	0	0	0	0	0	0	9,234	0	0	0	104	05/16/2050	1.F FE
..83100A-AA-0	SLAM 241 A - ABS	09/15/2025	Paydown		28,409	28,409	27,817	27,818	0	591	0	591	0	28,409	0	0	0	1,011	09/15/2049	1.F FE
..83438L-AB-7	SOLRR 2021-1 B - ABS	09/15/2025	Paydown		22,427	22,427	22,426	22,427	0	0	0	0	0	22,427	0	0	0	495	10/15/2046	2.B FE
..85573L-AB-7	STARR 2019-1 B - ABS	09/15/2025	Paydown		78,892	78,892	78,577	0	0	316	0	316	0	78,892	0	0	0	2,213	03/15/2044	2.B FE
..858928-AB-0	SFUEL 25A A2 - ABS	09/20/2025	Paydown		263,512	263,512	263,498	0	0	14	0	14	0	263,512	0	0	0	4,240	07/20/2027	1.A FE
..88315L-AL-2	TMCL 211 A - ABS	09/20/2025	Paydown		41,033	41,033	38,737	36,872	0	1,992	0	1,992	0	41,033	0	0	0	437	02/20/2046	1.F FE
..88315L-AQ-1	TMCL 212 A - ABS	09/20/2025	Paydown		89,000	89,000	88,984	88,992	0	8	0	8	0	89,000	0	0	0	1,323	04/20/2046	1.F FE
..88315L-AR-9	TMCL 212 B - ABS	09/20/2025	Paydown		13,400	13,400	12,135	0	0	1,265	0	1,265	0	13,400	0	0	0	252	04/20/2046	2.B FE
..88315L-AS-7	TMCL 2021-3 A - ABS	09/20/2025	Paydown		20,200	20,200	19,364	14,173	0	860	0	860	0	20,200	0	0	0	252	08/20/2046	1.F FE
..88315L-AT-5	TMCL 2021-3 B - ABS	09/20/2025	Paydown		40,000	40,000	39,981	39,968	0	32	0	32	0	40,000	0	0	0	648	08/20/2046	2.B FE
..89238G-AD-3	TLOT 2024-A A3 - ABS	09/20/2025	Paydown		377,552	377,552	382,699	381,663	0	(4,111)	0	(4,111)	0	377,552	0	0	0	13,252	04/20/2027	1.A FE
..89656G-AA-2	TRL 211 A - ABS	09/19/2025	Paydown		10,500	10,500	10,499	10,499	0	0	0	0	0	10,500	0	0	0	159	07/19/2051	1.C FE
..89656G-AC-8	TRL 241 A - ABS	09/19/2025	Paydown		4,442	4,442	4,462	4,462	0	(19)	0	(19)	0	4,442	0	0	0	171	05/19/2054	1.C FE
..89656R-AA-8	TRL 221 A - ABS	09/19/2025	Paydown		2,586	2,586	2,586	2,586	0	0	0	0	0	2,586	0	0	0	79	05/19/2052	1.F FE
..89680H-AE-2	TCF 2021-1 A - ABS	09/20/2025	Paydown		37,258	37,258	36,531	30,784	0	698	0	698	0	37,258	0	0	0	441	03/20/2046	1.F FE
..96328G-BT-3	WFLF 242 A1 - ABS	09/18/2025	Paydown		71,195	71,195	71,309	71,307	0	(111)	0	(111)	0	71,195	0	0	0	2,314	06/21/2039	1.A FE
..97063R-AA-8	WESTF 2025-A A - ABS	09/15/2025	Paydown		4,732	4,732	4,732	0	0	0	0	0	0	4,732	0	0	0	44	06/15/2050	1.F FE
..97064F-AB-1	WESTF 2020-A B - ABS	09/15/2025	Paydown		24,881	24,881	23,341	23,348	0	1,533	0	1,533	0	24,881	0	0	0	437	03/15/2045	2.B FE
..97064G-AA-1	WESTF 2021-A A - ABS	09/15/2025	Paydown		9,717	9,717	7,685	8,360	0	1,357	0	1,357	0	9,717	0	0	0	201	05/15/2046	1.F FE
..97064Y-AA-2	WESTF 2023-A A - ABS	09/15/2025	Paydown		347,643	347,643	368,569	263,331	0	(19,852)	0	(19,852)	0	347,643	0	0	0	17,808	10/15/2048	1.F FE
..98979Q-AA-1	ZIPLY 241 A2 - ABS	08/28/2025	Call @ 100.00		1,525,000	1,525,000	1,567,039	1,566,550	0	(5,803)	0	(5,803)	0	1,560,746	0	(35,746)	(35,746)	123,378	04/20/2054	1.G FE
..98979Q-AC-7	ZIPLY 241 B - ABS	08/20/2025	Call @ 100.00		1,614,000	1,614,000	1,673,655	0	0	(6,963)	0	(6,963)	0	1,666,692	0	(52,692)	(52,692)	160,894	04/20/2054	2.C FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					5,334,199	5,334,201	5,414,881	3,088,869	0	(7,567)	0	(7,567)	0	5,422,639	0	(88,440)	(88,440)	343,765	XXX	XXX
..233046-AS-0	DNKN 2021-1 A23 - ABS	08/20/2025	Paydown		3,125	3,125	3,025	2,500	0	100	0	100	0	3,125	0	0	0	65	11/20/2051	2.B FE
..26929H-AB-1	WAX 221 A1 - ABS	09/15/2025	Paydown		450	450	414	429	0	21	0	21	0	450	0	0	0	19	03/15/2052	2.B FE
..411707-AK-8	HNGRY 2021-1 A2 - ABS	09/20/2025	Paydown		2,500	2,500	2,525	2,513	0	(13)	0	(13)	0	2,500	0	0	0	54	06/20/2051	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..466365-AE-3	JACK 2022-1 A22 - ABS	08/25/2025	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	109	02/26/2052	2.B FE
..476681-AD-3	JMIKE 241 A2 - ABS	08/15/2025	Paydown		4,388	4,388	4,363	2,993	0	25	0	25	0	4,388	0	0	0	163	02/16/2055	2.B FE
..72703P-AC-7	PLNT 2019-1 A2 - ABS	09/05/2025	Paydown		725	725	649	669	0	56	0	56	0	725	0	0	0	21	12/06/2049	2.B FE
..72703P-AF-0	PLNT 241 A2I - ABS	09/05/2025	Paydown		525	525	526	0	0	(1)	0	(1)	0	525	0	0	0	23	06/05/2054	2.B FE
. 81761T-AG-0	SERV 2021-1 A22 - ABS	07/30/2025	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	41	07/31/2051	2.C FE
..83546D-AN-8	SONIC 2021-1 A21 - ABS	09/20/2025	Paydown		2,875	2,875	2,540	1,762	0	334	0	334	0	2,875	0	0	0	40	08/21/2051	2.B FE
..83546D-AQ-1	SONIC 2021-1 A22 - ABS	09/20/2025	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
..88240T-AA-9	ERCOTT 2022 A1 - ABS	08/01/2025	Paydown		70,018	70,018	69,518	69,534	0	484	0	484	0	70,018	0	0	0	2,986	08/01/2036	1.A FE
..88240T-AB-7	ERCOTT 2022 A2 - ABS	07/01/2025	Reclassification		3,070,667	3,000,000	3,072,420	3,071,128	0	(461)	0	(461)	0	3,070,667	0	0	0	37,245	02/01/2044	1.A FE
..95058X-AL-2	WEN 211 A22 - ABS	09/15/2025	Paydown		350	350	359	356	0	(6)	0	(6)	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 Securities - Practical Expedient (Unaffiliated)					3,164,611	3,093,943	3,165,326	3,160,873	0	538	0	538	0	3,164,611	0	0	0	40,838	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					80,035,603	79,995,650	80,551,490	75,614,939	0	(230,992)	0	(230,992)	0	80,287,560	0	(251,957)	(251,957)	3,563,400	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					80,035,603	79,995,650	80,551,490	75,614,939	0	(230,992)	0	(230,992)	0	80,287,560	0	(251,957)	(251,957)	3,563,400	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					80,035,603	79,995,650	80,551,490	75,614,939	0	(230,992)	0	(230,992)	0	80,287,560	0	(251,957)	(251,957)	3,563,400	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					111,405,390	111,210,700	112,743,311	105,339,001	2,289	(275,646)	0	(273,357)	0	111,673,971	0	(298,716)	(298,716)	4,523,040	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					111,405,390	XXX	112,743,311	105,339,001	2,289	(275,646)	0	(273,357)	0	111,673,971	0	(298,716)	(298,716)	4,523,040	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	41,565,786	104,133,362	45,632,510	XXX
U.S. Bank ..... Ohio	0	2.640	17,223	0	2,625,246	2,631,049	2,636,865	XXX
Huntington National Bank ..... Ohio	0	3.500	49,517	0	5,274,576	5,293,999	5,312,372	XXX
KeyBank ..... Ohio	0	1.940	29,550	0	5,782,896	5,791,675	5,799,998	XXX
M&T Bank ..... Maryland	0	0.000	0	0	1,167,435	1,338,536	1,359,368	XXX
0199998. Deposits in ... 12 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	4,126,146	3,223,539	3,625,417	XXX
0199999. Totals - Open Depositories	XXX	XXX	96,290	0	60,542,085	122,412,160	64,366,530	XXX
0299998. Deposits in ... 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	96,290	0	60,542,085	122,412,160	64,366,530	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	96,290	0	60,542,085	122,412,160	64,366,530	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						0	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						0	0	0
233809-30-0	FIDELITY IMM:TRS O I		12/31/2024	3.970		113,572	3,531	335
31846V-41-9	FIRST AMER:TRS OBG V		04/02/2020	3.860		0	666	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						113,572	4,198	335
000000-00-0	Barrington Bank MMF		09/30/2025	2.750		1,126,053	0	24,334
000000-00-0	M&T Bank Money Market		09/30/2025	3.020		5,232,085	0	125,873
48121C-67-0	JPMORGAN:US GVT MM CAP		09/26/2025	4.020		3,757,500	12,677	130,325
665278-70-1	NORTHERN INST:US GS SHS		09/30/2025	4.010		69,986,799	210,677	285,892
8309999999. Subtotal - All Other Money Market Mutual Funds						80,102,437	223,354	566,425
8589999999. Total Cash Equivalents (Unaffiliated)						80,216,008	227,552	566,760
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						80,216,008	227,552	566,760